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**UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK**

-----X	
In re	: Chapter 11 Case No.
	:
LEHMAN BROTHERS HOLDINGS INC., et al.,	: 08-13555 (JMP)
	:
Debtors.	: (Jointly Administered)
-----X	

**DEBTORS' OBJECTION TO MOTION OF MONTI
FAMILY HOLDING COMPANY LTD. FOR RULE 2004 EXAMINATION**

TO THE HONORABLE JAMES M. PECK
UNITED STATES BANKRUPTCY JUDGE:

Lehman Brothers Holdings Inc. ("LBHI") and its affiliated debtors (collectively, the "Debtors," and together with their non-Debtor affiliates, "Lehman") in the above-captioned cases under chapter 11 of title 11 of the United States Code (the "Bankruptcy Code"), for their objection to the motion (the "2004 Motion") of the Monti Family Holding Company, Ltd. ("MFHC") for leave to conduct discovery of LBHI pursuant to Rule 2004 of the Federal Rules of Bankruptcy Procedure (the "Bankruptcy Rules") [Docket No. 16803], respectfully represent:

I.

PRELIMINARY STATEMENT

1. The relief requested by MFHC in the 2004 Motion is inappropriate and should be denied. MFHC, which is not a creditor of LBHI or any of the other Debtors, is seeking information on its investment in a stalled resort development on a private island in the Bahamas

(the “Rose Island Project”). As discussed below in greater detail, Lehman’s interest in the Rose Island Project is largely held by Lehman Re Ltd. (“Lehman Re”), a wholly-owned indirect subsidiary of LBHI, that is currently the subject of an insolvency proceeding in Bermuda and controlled by a third-party administrator. Accordingly, to the extent that MFHC is interested in the status of the Rose Island Project, inquiries should be directed to Lehman Re, not LBHI. Further, given that MFHC does not appear to have any direct interest in LBHI’s estate, it is not clear that MFHC is even a “party in interest” entitled to discovery pursuant to Bankruptcy Rule 2004. In light of these issues, and the fact that miscellaneous discovery requests are a distraction to the effective and efficient administration of the Debtors’ chapter 11 cases, the 2004 Motion should be denied.

II.

BACKGROUND

2. Commencing on September 15, 2008 (the “Commencement Date”) and periodically thereafter, LBHI and certain of its subsidiaries commenced with this Court voluntary cases under chapter 11 of title 11 of the United States Code (the “Bankruptcy Code”). The Debtors’ chapter 11 cases have been consolidated for procedural purposes only and are being jointly administered pursuant to Rule 1015(b) of the Bankruptcy Rules. The Debtors are authorized to operate their businesses and manage their properties as debtors in possession pursuant to sections 1107(a) and 1108 of the Bankruptcy Code.

3. On September 17, 2008, the United States Trustee for Region 2 appointed the statutory committee of unsecured creditors pursuant to section 1102 of the Bankruptcy Code (the “Creditors’ Committee”).

4. On September 19, 2008, a proceeding was commenced under the Security Investor Protection Act of 1970, as amended (the “SIPA”) with respect to Lehman Brothers Inc. (“LBI”). A trustee appointed under the SIPA is administering LBI’s estate.

5. On September 23, 2008, Lehman Re filed a petition with the Supreme Court of Bermuda (the “Bermuda Court”) to be provisionally liquidated pursuant to the Bermuda Companies Act of 1981. On April 8, 2010, the Bermuda Court appointed Dan Schwartzmann as the provisional liquidator of Lehman Re. On July 15, 2010, this Court entered an order recognizing Mr. Schwartzmann as the foreign representative of Lehman Re [Case No. 09-14884 Docket No. 90]. Accordingly, Mr. Schwartzmann, not the Debtors, controls Lehman Re.

6. On July 2, 2009, this Court entered an order pursuant to section 502(b)(9) of the Bankruptcy Code and Bankruptcy Rule 3003(c)(3) establishing September 22, 2009 (the “Bar Date”) as the deadline for parties in interest to file proofs of claim against the Debtors [Docket No. 4271]. MFHC did not file a proof of claim against any of the Debtors prior to the Bar Date.

7. On January 25, 2011, the Debtors filed their First Amended Joint Chapter 11 Plan [Docket No. 14150] and the Disclosure Statement to the Debtors’ First Amended Joint Chapter 11 Plan [Docket No. 14151].

8. Additional information regarding the Debtors’ businesses, capital structures, and the circumstances leading to the commencement of these chapter 11 cases is contained in the Affidavit of Ian T. Lowitt Pursuant to Rule 1007-2 of the Local Bankruptcy Rules for the Southern District of New York in Support of First-Day Motions and Applications, filed on September 15, 2008 [Docket No. 2].

III.

LEHMAN'S INTEREST IN ROSE ISLAND

9. Rose Island is a privately owned island in the Bahamas. Prior to the Commencement Date, various Lehman and third-party entities (the “Investors”) provided debt and equity financing to an entity called RC Rose Island Hotel Company Limited (“RIHCL”), a Bahamas company established to hold the Investors’ interest in the Rose Island Project.¹ LB Rose Island LLC (“LB Rose Island”), a wholly owned, indirect, non-Debtor subsidiary of LBHI, acquired approximately 66% of the ownership interests in an entity called GenLB Rose Island Ltd. (“GenLB”). GenLB, in turn, holds approximately 75% of the Class A ownership interests in RIHCL. LB Rose Island has not exercised any management rights with respect to GenLB.

10. In addition, Lehman provided RIHCL with three loans, a senior mortgage loan with an original principal balance of \$80,000,000 (the “Senior Mortgage Loan”), a junior mortgage loan with an original principal balance of \$2,105,324 (the “Junior Mortgage Loan”), and a mezzanine loan with an original principal balance of \$710,663 (the “Mezzanine Loan,” together with the Senior Mortgage Loan and the Mezzanine Loan, the “Loans”). Lehman has not provided any additional financing to RIHCL since the Commencement Date. The Loans matured on December 1, 2009 and remain unpaid.

IV.

THE LEHMAN RE SETTLEMENT

11. On December 4, 1997, LBHI, LBI, Lehman Commercial Paper Inc. (“LCPI”), and Lehman ALI Inc. (“Lehman ALI,” together with LBHI and LCPI, the “Lehman US Entities”) entered into that certain Master Repurchase Agreement (as amended, the “Initial

¹ On September 22, 2009, RIHCL filed a proof of claim number for unliquidated amounts in LBHI’s chapter 11 case. [Claim No. 31786]

MRA”). Pursuant to the Initial MRA, LBHI and Lehman ALI transferred certain commercial mortgage and mezzanine loans, including the Senior Mortgage Loan, to LCPI and/or LBI . On July 9, 1999, LCPI, LBI and Lehman Re entered into that certain Master Repurchase Agreement (the “MRA”). Pursuant to the MRA, LCPI transferred certain commercial mortgage and mezzanine loans, including the Senior Mortgage Loan (the “Transferred Loans”), to Lehman Re.

12. Following the Commencement Date, a number of disputes arose between the Lehman US Entities and Lehman Re with respect to Lehman Re’s ownership of the Transferred Loans. In order to resolve these and other disputes, the Lehman US Entities and Lehman Re entered into a settlement agreement (the “Lehman Re Settlement Agreement”) and, on August 5, 2009, the Debtors filed a motion seeking authorization and approval of their entry into the Lehman Re Settlement Agreement (the “Approval Motion”) [Docket No. 4716]. This Court approved the Lehman Re Settlement Agreement on August 27, 2009 [Docket No. 4980]. A copy of the Lehman Re Settlement is attached hereto as Exhibit 1. The Lehman Re Settlement Agreement confirmed Lehman Re’s ownership of the Transferred Loans – including the Senior Mortgage Loan. LBHI or one of its controlled affiliates retains the Junior Mortgage Loan and the Mezzanine Loan.

13. The Lehman Re Settlement Agreement also provided the Lehman US Entities with a right of first offer with respect to a future sale of the Senior Mortgage Loan for a period of six months. However, this right of first offer period expired without the Lehman US Entities exercising their rights with respect to the Senior Mortgage Loan.

V.

THE 2004 MOTION

14. The purpose of Bankruptcy Rule 2004 discovery is to provide information on a debtor's assets to unsecured creditors. *See In re Lufkin*, 255 B.R. 204, 208 (Bankr. E.D. Tenn. 2000) ("The purpose of a Rule 2004 examination is to determine the condition, extent, and location of the debtor's estate in order to maximize distribution to unsecured creditors."). MFHC is not a claimant any of the Debtors' chapter 11 cases, nor does it have any direct relationship with any of the Debtors. Instead, MFHC admits that its only interest in these chapter 11 cases is "to gain an understanding as to the status of the Rose Island Project, obtain a status of [Lehman Re's] Receivership, what would be involved in moving the project forward and to express an interest in pursuing this project." 2004 Motion ¶10. While MFHC's curiosity is perhaps understandable, it is not a legitimate basis for requiring LBHI's estate to incur the expense of responding to MFHC's document requests and is a misuse of Bankruptcy Rule 2004 discovery. *See In re Countrywide Home Loans, Inc.*, 384 B.R. 373, 392 (Bankr. W.D. Penn. 2008) (explaining that Bankruptcy Rule 2004 is not intended to permit discovery based on nothing more than the curiosity of a party in interest).

15. MFHC does not appear to have any interest in the estates of any of the Debtors and its discovery request is not directed at bringing assets into the Debtors' estates for the benefit of the Debtors' creditors. Permitting MFHC (and similarly situated parties) to seek discovery pursuant to Bankruptcy Rule 2004, therefore, would be a disruption to the orderly administration of LBHI's chapter 11 case with no corresponding benefit to LBHI's creditors. Accordingly, the relief requested in the 2004 Motion should be denied.

A. The 2004 Motion Is Seeking Information Held By Lehman Re

16. While MFHC dutifully recites all of the boilerplate language extolling the breadth of discovery available under Bankruptcy Rule 2004, it fails to address the well established limitations to the availability and scope of such examinations. *See In re Washington Mut., Inc.*, 408 B.R. 45, 49-51 (Bankr. D. Del. 2009) (“There are, however, limits to the use of Rule 2004 examinations.”); *In re Kelton*, 389 B.R. 812, 820 (Bankr. S.D. Ga. 2008) (enumerating examples where courts have denied Rule 2004 examinations). Principal among these limitations is the requirement that bankruptcy court strikes a balance between the interests of the movant in obtaining the information, and the expense and disruption to the debtor associated with producing the information. *See In re Texaco Inc.*, 79 B.R. 551, 553 (Bankr. S.D.N.Y. 1987) (“[T]he examination should not be so broad as to be more disruptive and costly to debtor than beneficial to the creditor.”). MFHC has not and cannot demonstrate that consideration of these conflicting interests favors allowance of its request for discovery pursuant to Bankruptcy Rule 2004.

17. As the Debtors have previously advised MFHC’s representatives, Lehman Re holds the matured Senior Mortgage Loan; due to the failure to pay upon maturity, Lehman Re controls the Rose Island Project because it has the ability to seek to foreclose on its interest in the Rose Island Development at any time. If such foreclosure were successful, Lehman’s remaining debt and equity interests in the Rose Island Project would be wiped out. Accordingly, LBHI does not believe that investing additional debt or equity in the Rose Island Project, which would be subordinate to the Senior Mortgage Loan, is consistent with its fiduciary duty to maximize the value of its estates for the benefit of its creditors. Thus, all of the information sought by MFHC – the status of the Rose Island Project, information on Lehman Re’s insolvency proceeding, and

information on moving the Rose Island Project forward – can only be obtained from Lehman Re, the entity with the true economic interest in, and control of, the Rose Island Project.

18. To the extent that MFHC wants information about the Rose Island Project, it is free to seek such information from Mr. Schwartzmann or to participate in the Lehman Re insolvency proceeding in Bermuda. MFHC is not, however, entitled to have LBHI's estate assume the expense of this diligence exercise since it is directed at enhancing or protecting MFHC's own interests, and offers no corresponding benefit to LBHI's estate and creditors.

**B. MFHC Has Failed to Establish That It Is a Party
In Interest Entitled To Discovery Pursuant To Bankruptcy Rule 2004**

19. MFHC is not a party in interest entitled to discovery pursuant to Bankruptcy Rule 2004. Bankruptcy Rule 2004(a) provides that “[o]n motion of any *party in interest*, the court may order the examination of any entity.” FED. R. BANKR. P. 2004(a) (emphasis added). While the Bankruptcy Code does not define “party in interest,” section 1109(b) provides a nonexclusive list of parties interest, at least in the context of a chapter 11 case, that includes “the debtor, the trustee, a creditors’ committee, an equity security holders’ committee, a creditor, an equity security holder, or an indenture trustee.” FED. R. BANKR. P. 1109(b). MFHC, however, is obviously not a debtor, trustee, creditors’ committee, equity security committee, or an indenture trustee. The 2004 Motion does not even allege that MFHC is a creditor or an equity security holder. In fact, based on LBHI’s review of its schedules and the claims registry, MFHC is neither a creditor of, nor an equity security holder in, LBHI or any of the other Debtors.

20. The 2004 Motion’s only reference to the party in interest requirement of Bankruptcy Rule 2004 is the conclusory statement that “[a]s a party to the Rose Island Project, MFHC is clearly a ‘party-in-interest’ with standing to seek authorization for, and to undertake,

the requested Rule 2004 examination.” 2004 Motion ¶14. MFHC does not disclose its particular interest in the Rose Island Project, nor does it offer any citation to authority supporting its contention that a party with a nebulous connection to one of the debtor’s investments is entitled to Bankruptcy Rule 2004 discovery. The likely explanation for that omission is that no such authority exists. As discussed above, the fundamental purpose of Bankruptcy Rule 2004 discovery is to provide information on a debtor’s assets in order to maximize distributions to unsecured creditors. *See Lufkin*, 255 B.R. at 208. Allowing parties without a direct interest in the outcome of a chapter 11 case to obtain discovery of a debtor pursuant to Bankruptcy Rule 2004 does not further this goal. Indeed, expanding the “party in interest” definition to include parties without a direct interest in the outcome of a chapter 11 case will likely result in reduced recoveries for creditors, because the debtor will be forced to expend estate assets reviewing and responding to discovery requests from third parties pursuing agendas unrelated to the effective and efficient administration of the relevant chapter 11 case.

21. MFHC has failed to demonstrate that it is a “party in interest” entitled to discovery pursuant to Bankruptcy Rule 2004. The mere fact that that MFHC is involved in the Rose Island Project, and is interested obtaining information on its investment, is unrelated to the administration of LBHI’s chapter 11 case and LBHI’s creditors should not be required to subsidize MFHC’s due diligence.

C. Allowing Third Parties to Employ Bankruptcy Rule 2004 to Advance Their Own Narrow Interests Would Disrupt the Orderly Administration of LBHI’s Chapter 11 Case

22. Pursuant to this Court’s Order Establishing Schedules and Procedures in Connection with Discovery Related to Plan Confirmation and Other Issues (the “Discovery Procedures Order”), LBHI and its professionals are currently engaged in an organized process to

provide disclosure to the Debtors' creditor constituencies to facilitate the chapter 11 plan confirmation process. Pursuant to this process, LBHI has already participated in numerous meetings with the Creditors' Committee, various informal creditor groups, and numerous individual creditors. LBHI has also reviewed over 400 preliminary requests for information, and is in the process of populating a document repository with what are expected to be tens of thousands of documents requested by participants in the plan discovery process.

23. While the Discovery Procedures Order does not prejudice the rights of parties in interest to seek non-plan related discovery, demands for information from parties with no direct interest in LBHI's chapter 11 case are a distraction and will inevitably delay the administration of the plan related discovery process and, consequently, the administration of LBHI's chapter 11 case. Accordingly, the discovery requested in the 2004 Motion, which is not relevant to the effective and efficient administration of the Debtors' chapter 11 cases or aimed at increasing recoveries for the Debtors' estates and their creditors, should be denied.

24. Based upon the foregoing the Debtors respectfully submit that the relief requested in the 2004 Motion is not warranted by the facts, circumstances, or applicable law, and should be denied and the Debtors should be granted such other and further relief as is just.

Dated: June 8, 2011
New York, New York

/s/ Jacqueline Marcus
Jacqueline Marcus

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Exhibit 1
(Lehman Re Settlement Agreement)

Proposed Settlement
Subject to Fed. R. Evid. 408

SETTLEMENT AGREEMENT

This settlement agreement ("Agreement") is entered into on this [] day of July, 2009, among Lehman Re Ltd. ("Lehman Re"), Lehman ALI Inc. ("LALI"), Lehman Commercial Paper Inc. ("LCPI"), and Lehman Brothers Holdings Inc. ("LBHI") (collectively, the "Parties").

RECITALS

- A. On September 15, 2008 (the "Petition Date"), LBHI commenced a voluntary case under chapter 11 of title 11 of the United States Code (the "Bankruptcy Code"), in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court").
- B. On September 19, 2008, a proceeding was commenced in the Bankruptcy Court pursuant to the Securities Investor Protection Act of 1970 ("SIPA") with respect to Lehman Brothers Inc. ("LBI"). A trustee appointed under SIPA is administering LBI's estate.
- C. On September 23, 2008, a winding-up proceeding was commenced on behalf of Lehman Re in the Supreme Court of Bermuda (the "Bermuda Court"). By order of the Bermuda Court dated September 23, 2008, Peter C.B. Mitchell and D. Geoffrey Hunter were appointed as the joint provisional liquidators (the "JPLs") for Lehman Re.
- D. On October 5, 2008, LCPI commenced a voluntary case under chapter 11 of the Bankruptcy Code in the Bankruptcy Court (the "LCPI Petition Date").
- E. LALI, a non-debtor, is a wholly-owned subsidiary of LBHI.
- F. LCPI, LBI and Lehman Re are parties to that certain Master Repurchase Agreement dated as of July 9, 1999 (the "MRA"). Pursuant to the MRA, LCPI committed to sell to Lehman Re, upon the terms as set forth in the MRA, certain residential and commercial mortgage and mezzanine loans, which are listed on the attached Exhibit A (collectively, the

“Mortgage Loans”). Pursuant to a Tri-Party Custody Agreement (the “Custody Agreement”), dated as of May 5, 2008, by and among Lehman Re, LCPI and The Bank of New York, as Master Custodian (“BNY”), BNY was to hold the files (collectively, the “Collateral Files”) relating to the Mortgage Loans for the benefit of Lehman Re and LCPI. BNY arranged for several sub-custodians to take custody of the Collateral Files.

G. Pursuant to the MRA, Lehman Re transferred cash to LCPI in exchange for the purchase of certain assets, including, without limitation, the Mortgage Loans.

H. On September 17, 2008 (the “Default Date”), Lehman Re declared an Event of Default (as defined in the MRA) and notified LCPI in writing that it was in default under the MRA. On the same day, Lehman Re advised BNY, as the Master Custodian, that there had been an Event of Default and, in accordance with the Custody Agreement, Lehman Re directed BNY to transfer the Collateral Files into the name of Lehman Re. In accordance with this instruction, BNY issued written notices to the sub-custodians, instructing them, *inter alia*, to follow the instructions of Lehman Re concerning the Mortgage Loans and Collateral Files. Since that time, the JPLs, on behalf of Lehman Re, have taken possession of the Mortgage Loans.

I. As of the Petition Date, LBHI was no longer an owner of the Mortgage Loans, and, as of the LCPI Petition Date, LCPI was no longer an owner of the Mortgage Loans. As a result, the Mortgage Loans were not property of LBHI’s estate or LCPI’s estate.

J. Lehman RE, LBHI, LALI and LCPI have had and continue to have certain disputes regarding the current ownership status of the Mortgage Loans.

K. To resolve any disputes concerning the Mortgage Loans, and to avoid protracted, costly and uncertain litigation, the Parties agree that it is in their best interests to enter into this Agreement upon the terms and conditions herein.

Now, therefore, upon the foregoing recitals, which are incorporated as though fully set forth herein, it is hereby agreed, by and between LBHI, LCPI, and LALI (collectively referred to herein as the "Lehman U.S. Entities"), on the one hand, and Lehman Re, by its JPLs, on the other hand:

OWNERSHIP OF THE MORTGAGE LOANS

1. Simultaneous with payment of the settlement amount specified in paragraph 9 hereof, the Lehman U.S. Entities and Lehman Re shall execute and deliver an assignment and assumption agreement and allonge, as applicable, with respect to each Mortgage Loan substantially in the forms attached hereto as Composite Exhibit E (collectively, the "Assignment and Assumption Documents"). Upon the execution and delivery of Assignment and Assumption Documents with respect to each of the Mortgage Loans, the Parties hereto agree that (i) Lehman Re is, and has been, the sole owner of such Mortgage Loans since the Default Date, (ii) Lehman Re shall have all of the Lehman U.S. Entities' right, title and interest as lender under such Mortgage Loans as of the Default Date, and (iii) Lehman Re shall have assumed all of the Lehman U.S. Entities' obligations as lender arising from the documents evidencing the Mortgage Loans as of the Default Date and thereafter.

2. Simultaneous with payment of the settlement amount specified in paragraph 9 hereof, the Lehman U.S. Entities shall execute and deliver to Lehman Re (at no cost or increased liability (beyond the obligations set forth herein) to the Lehman U.S. Entities other than de minimis costs to be incurred by the Lehman U.S. Entities in connection therewith, and which are customary in the ordinary course of the Lehman U.S. Entities' business) any and all

assignment and transfer instruments (the form of which shall be reasonably acceptable to both Parties, and which shall include, without limitation, and to the extent applicable, allonges and assignments of mortgages, or any other documents or instruments that may be required in applicable local jurisdictions) further evidencing the transfer of the Mortgage Loans as provided herein. Further, from and after the payment of the settlement amount specified in paragraph 9 hereof, the Lehman U.S. Entities shall take any and all actions that Lehman Re shall reasonably request (at Lehman Re's sole cost and expense other than de minimis costs to be incurred by the Lehman U.S. Entities in connection therewith, and which are customary in the ordinary course of the Lehman U.S. Entities' business) to further evidence or confirm Lehman Re's ownership interest in the Mortgage Loans, including, without limitation, notifying each obligor on any Mortgage Loan to make all payments thereon as directed by Lehman Re, confirming to any lending agent, servicer (whether master or special) and any other similar agent with respect to any Mortgage Loan that Lehman Re is the owner of the Mortgage Loan, and delivering, assigning or otherwise transferring to Lehman Re any collateral held by the Lehman U.S. Entities (or any of its agents) securing the obligations of the obligors on the Mortgage Loans. The Lehman U.S. Entities hereby authorize Lehman Re to execute and file any assignments of existing Uniform Commercial Code financing statements naming Lehman Re as a secured party, as may be necessary under applicable law to transfer the respective security interests held by Lehman U.S. Entities with respect to such Mortgage Loans to Lehman Re.

3. The Parties acknowledge and agree that any and all payments (whether any such payment was in respect of principal and interest, additional collateral, reserves or otherwise) made by the borrowers under any of the Mortgage Loans that are not Residential Loans (as defined below) since the Default Date shall belong to and be the property of Lehman

Re and shall not, under any circumstances, constitute property of the Lehman U.S. Entities. The Parties acknowledge and agree that the sum of \$16,049,382.78, currently held by Aurora (as defined herein) and representing net cash payments (i.e., net of any loan servicing fees and any payment or advance made pursuant to the Residential Loans) on account of the Residential Loans referenced as the "Net Cash" amount for September, 2008 through May, 2009 on the chart attached hereto as Exhibit F (the "Resi Cash Flow Chart"), plus any other such net cash payments made by the borrowers under any of the Residential Loans since the Default Date, belong to and are the property of Lehman Re; provided, however, that both Parties specifically reserve their rights with respect to the \$4,772,448.27 net cash payments on account of the Residential Loans referenced as the "Net Cash" amount for August, 2008 on the Resi Cash Flow Chart, which shall be held by the Lehman U.S. Entities or Aurora, as applicable, pending further order of the Bankruptcy Court.

4. Further, with respect to those Mortgage Loans identified on Exhibit B attached hereto (collectively, the "Residential Loans"), upon the execution and delivery of Assignment and Assumption Documents with respect to each of the Residential Loans, the applicable Lehman U.S. Parties shall take, at Lehman Re's sole cost and expense other than de minimis costs to be incurred by the Lehman U.S. Entities in connection therewith, and which are customary in the ordinary course of the Lehman U.S. Entities' business, all commercially reasonable action to direct Aurora Loan Services LLC and any sub-servicers and sub-custodians thereof (collectively, "Aurora"), as the servicers of the Residential Loans, to do the following: (i) confirm that Lehman Re is the owner of the Residential Loans; (ii) allow the JPLs access to all servicing records relating to the Residential Loans, including, without limitation, all agreements pursuant to which Aurora was engaged as the master servicer of the Residential

Loans and all agreements between Aurora and any sub-servicers and sub-custodians, (iii) in accordance with the joint written instructions of Lehman Re and LBHI, immediately deliver and transfer to Lehman Re, funds held by Aurora in respect of the Residential Loans in accordance with Paragraph 3 above, (iv) if with respect to any Residential Loan (a) any such servicing agreements are not terminable at will by Lehman Re, and (b) the Lehman U.S. Entities hold the mortgage servicing rights with respect to such Residential Loan, then the Lehman U.S. Entities shall, at no cost or liability to Lehman U.S. Entities other than de minimis costs to be incurred by the Lehman U.S. Entities in connection therewith, and which are customary in the ordinary course of the Lehman U.S. Entities' business, provide such terminations with Aurora as may be reasonably requested by Lehman Re for Lehman Re to enter into a new servicing agreement with respect to the Residential Loans; provided, however, that Lehman Re acknowledges that in connection with any such termination, Lehman Re shall be responsible for the reimbursement of advances actually made by the relevant primary servicer and paid to the then owner of the related Residential Loan, to the extent required under the related servicing agreements.

RIGHTS AS TO FUTURE SALE OF THE MORTGAGE LOANS

5. With the exception of those Mortgage Loans listed on Exhibit C attached hereto (collectively, the "Excluded Mortgage Loans"), Lehman Re hereby grants to the Lehman U.S. Entities an exclusive right of first offer to purchase from Lehman Re, pursuant to, in accordance with, the procedures set forth on Exhibit D attached hereto, any Mortgage Loan (i.e., other than any Excluded Mortgage Loan) that Lehman Re proposes to sell from and after the date hereof.

18TH STREET SENIOR MEZZANINE LOAN

6. Lehman Re and the JPLs hereby confirm, acknowledge and agree that LBHI is the sole owner of that certain senior mezzanine loan in the original principal amount of

\$7,270,000 made by LBHI to LeMadre Mezz LLC (the "18th Street Senior Mezz Loan") and has all right, title and interest in and to 18th Street Senior Mezz Loan, and has all of the rights of the lender thereunder. Lehman Re and the JPLs also confirm, acknowledge and agree that the 18th Street Senior Mezz Loan is not a Mortgage Loan, and has never been and is not now, the property of Lehman Re or its estate. Upon the Effective Date, Lehman Re and JPLs shall immediately transfer to LBHI all documents relating to the 18th Street Senior Mezz Loan. Lehman Re and the JPLs shall take all steps necessary to acknowledge that LBHI owns the 18th Street Senior Mezz Loan, and that LBHI has all right, title and interest in and to all of the 18th Street Senior Mezz Loan and has all of the rights of the lender thereunder in accordance with the terms hereof.

BOOKS AND RECORDS FOR THE MORTGAGE LOANS

7. Upon the execution and delivery of Assignment and Assumption Documents with respect to each Mortgage Loan, the Lehman U.S. Entities shall provide the JPLs with copies of (and shall direct any of the servicers, agents and similar representatives with respect to the Mortgage Loans to immediately provide JPLs with copies of) any and all records in the actual possession of the Lehman U.S. Entities in their offices located in the City of New York, New York, relating to the title, ownership, administration, or enforcement of the Mortgage Loans (as well as all records with respect to the assets securing the Mortgage Loans, such as environmental and engineering reports), including without limitation, to the extent in the actual possession of the Lehman U.S. Entities in their offices located in the City of New York, New York, promissory notes, guarantees, mortgages, intercreditor agreements, and deeds of trust securing the obligations of the obligors under the Mortgage Loans, and such other mortgage loan documents that may be reasonably requested by Lehman Re on or prior to the date that the payment of settlement amount specified in paragraph 9 is made (the "Settlement Date"), but

excluding any appraisals, valuations, and analyses work product, attorney work product and all other documents, materials or information created by or on behalf of any of the Lehman U.S. Entities or their employees, agents, representatives or counsel with respect thereto (collectively, "Mortgage Loan Related Documents"). All such copies shall be provided at Lehman Re's sole, but reasonable, cost and expense. From time to time after the Settlement Date, in the event that Lehman Re makes reasonable requests for additional Mortgage Loan Related Documents specifically identifying particular Mortgage Loan Related Documents which Lehman Re has reason to believe are in the possession of the Lehman U.S. Entities in their offices located in the City of New York, New York, then, provided that the search for such specified additional Mortgage Loan Related Documents does not place an undue burden on the Lehman U.S. Entities, the Lehman U.S. entities will make a good faith search of its New York City offices for such documents, and shall provide the JPLs with copies of any such additional Mortgage Loan Documents discovered as a result of such search. All such copies shall be provided at Lehman Re's sole, but reasonable, cost and expense.

8. The Parties' agreement in this respect shall not be construed as supplanting or otherwise limiting any Party's rights and remedies under the Bankruptcy Code, including but not limited to the Parties' rights and defenses in relation to discovery.

SETTLEMENT PAYMENT

9. As an integral part of the settlements contemplated herein, within 5 business days of the Effective Date of this Agreement, Lehman Re by its JPLs shall pay the total sum of One Million U.S. Dollars (\$1,000,000) as follows: (i) to LBHI the sum of Four Hundred Twenty-Seven Thousand, Six Hundred Seventy-Six U.S. Dollars (\$427,676); (ii) to LCPI the sum of Five Hundred Thousand U.S. Dollars (\$500,000) and (iii) to LALI the sum of Seventy-Two Thousand, Three Hundred Twenty-Four U.S. Dollars (\$72,324).

RELEASES

10. Except as to the acknowledgements, agreements and performance of the obligations set forth in this Agreement and the documents, instruments and agreements executed in connection herewith, Lehman Re and the JPLs, on behalf of themselves and the estate of Lehman Re, hereby expressly release and waive, unconditionally and irrevocably, any claims, counterclaims, defenses, rights of setoff, debt, liens, losses, demands, damages, costs and causes of action of whatever nature, whether asserted or unasserted, known or unknown, in contract or tort, unsecured, secured, priority, administrative or otherwise (together "Claims"), that they may have against any of the Lehman U.S. Entities and/or any of the employees, agents, servants, counsel, representatives, participants, successors or assigns of any and all of the foregoing, arising from, in connection with, or relating to (i) 18th Street Senior Mezz Loan; (ii) any delay in the execution and delivery of the allonges and other Assignment and Assumption Documents; (iii) omissions of any kind occurring on or after the Default Date by the Lehman U.S. Entities in the capacity as lender, or as agent, administrative agent, collateral agent, servicer, trustee, or in any other capacity on behalf or at the direction of the lenders under any of the Mortgage Loans, or in connection with the ownership, administration or servicing thereof (but not, for the sake of clarity and by way of illustration, if any such Claim arises from the Lehman U.S. Entities' capacity as equity holder, as a borrower, or as a lender under a loan that is not a Mortgage Loan, in which instances the Lehman U.S. Entities are not released); and (iv) affirmative acts occurring on or after the Default Date taken by the Lehman U.S. Entities in the capacity as lender, or as agent or in any other capacity under any of the Mortgage Loans or in connection with the ownership, administration or servicing thereof (but not, for the sake of clarity and by way of illustration, if any such Claim arises from the Lehman U.S. Entities' capacity as equity holder, as a borrower, or as a lender under a loan that is not a Mortgage Loan, in which instances the

Lehman U.S. Entities are not released), provided, however, that with respect to such affirmative acts, this release and waiver shall only apply to the extent that (a) Lehman Re or the JPLs received written notice from, or on behalf of, the applicable borrower (or other party to the Mortgage Loan asserting a Claim) prior to the date hereof asserting such Claim that any such acts breached an obligation of the Lehman U.S. Entities under the applicable Mortgage Loan, and (b) none of the Lehman U.S. Entities have received written notice from, or on behalf of, the applicable borrower (or other party to the Mortgage Loan asserting a Claim) prior to the date hereof asserting such Claim. The foregoing release shall not waive, diminish or in any way prejudice any rights of the JPLs or Lehman Re, if any, with respect to any claims, rights, causes of action or defenses relating to or against any of the Lehman U.S. Entities and/or any of their respective agents, representatives, affiliates, parents, subsidiaries, shareholders not specifically released under this Agreement, including but not limited to any claims that Lehman Re may have under the MRA and the defense of the release given by the Lehman U.S. Entities under this Agreement. Any Claims by Lehman Re against the Lehman U.S. Entities for affirmative acts occurring after the Default Date by the Lehman U.S. Entities in the capacity as lender, or as agent or in any other capacity under any of the Mortgage Loans or in connection with the ownership, administration or servicing thereof that are not released in this Paragraph shall only be asserted to the extent that such Claims are asserted by the applicable borrower (or other party to the Mortgage Loan asserting a Claim) against Lehman Re without the cooperation or agreement of Lehman Re.

11. Except as to the acknowledgements, agreements and performance of the obligations set forth in this Agreement and the documents, instruments and agreements executed in connection herewith, each of the Lehman U.S. Entities, for itself, its estate and its affiliated

debtors and debtors in possession and their estates, and their successors and assigns, hereby expressly waive and release, unconditionally and irrevocably, any claims, counterclaims, defenses, rights of setoff, debts, liens, losses, demands, damages, costs and causes of action of whatever nature, whether asserted or unasserted, known or unknown, in contract or tort, unsecured, secured, priority, administrative or otherwise, that the Lehman U.S. Entities (or any of their affiliates) may have against Lehman Re, the JPLs and/or any of their respective direct or indirect parents, subsidiaries and affiliates, or the respective officers, directors, shareholders, partners, members, employees, agents, servants, counsel, representatives, participants, successors or assigns of any and all of the foregoing, arising from, in connection with, or relating to (i) 18th Street Senior Mezz Loan, (ii) any delay in the execution and delivery of the allonges and other Assignment and Assumption Documents, (iii) omissions of any kind occurring on or after the Default Date by Lehman Re in the capacity as lender, or as agent or in any other capacity under any of the Mortgage Loans or in connection with the ownership, administration or servicing thereof (but not, for the sake of clarity and by way of illustration, if any such Claim arises from Lehman Re's capacity as equity holder, as a borrower, or as a lender under a loan that is not a Mortgage Loan, in which instances neither Lehman Re nor the JPLs are released); and (iv) affirmative acts occurring on or after the Default Date taken by Lehman Re in the capacity as lender, or as agent or in any other capacity under any of the Mortgage Loans or in connection with the ownership, administration or servicing thereof (but not, for the sake of clarity and by way of illustration, if any such Claim arises from Lehman Re's capacity as equity holder, as a borrower, or as a lender under a loan that is not a Mortgage Loan, in which instances neither Lehman Re, nor the JPLs are released), provided, however, that with respect to such affirmative acts, this release and waiver shall only apply to the extent that (a) the Lehman U.S. Entities

received written notice from, or on behalf of, the applicable borrower (or other party to the Mortgage Loan asserting a Claim) prior to the date hereof asserting a Claim that any such acts breached an obligation of the Lehman Re under the applicable Mortgage Loan, and (b) neither Lehman Re nor any of the JPLs have received written notice from, or on behalf of, the applicable borrower (or other party to the Mortgage Loan asserting a Claim) prior to the date hereof asserting such Claim. The foregoing release shall not waive, diminish or in any way prejudice any rights of any of the Lehman U.S. Entities, if any, with respect to any claims, rights, causes of action or defenses relating to or against Lehman Re not specifically released under this Agreement, including but not limited to any claims that the Lehman U.S. Entities may have under the MRA and the defense of the release given by the Lehman U.S. Entities under this Agreement. Any Claims by the Lehman U.S. Entities against Lehman Re for affirmative acts occurring after the Default Date by Lehman Re in its capacity as lender, or as agent or in any other capacity under any of the Mortgage Loans or in connection with the ownership, administration or servicing thereof that are not released in this Paragraph shall only be asserted to the extent that Claims are asserted by the applicable borrower (or other party to the Mortgage Loan asserting a Claim) against any of the Lehman U.S. Entities.

12. To the extent that a borrower (or other party to the Mortgage Loan asserting a Claim) under the Mortgage Loans asserts a Claim based on an affirmative act or omission against either party in its capacity as lender, or as agent or in any other capacity under any of the Mortgage Loans, the parties shall cooperate with one another (at no cost or liability to the cooperating party unless reimbursed by the party requesting such cooperation) in the defense of such Claim to the extent practical and consistent with applicable fiduciary duties and rules of privilege.

13. Nothing in this Agreement is or shall be construed to be an assumption or an assumption and assignment of the MRA by LBHI or LCPI pursuant to the Bankruptcy Code, including under section 365 thereof, or as modifying the level or priority of Claims under applicable bankruptcy and insolvency law, including, without limitation, the Bankruptcy Code, that either party may have against the other as such Claims (and their corresponding level and priority under such applicable law) existed immediately prior to the execution of this Agreement.

14. Notwithstanding anything to the contrary contained herein, the release set forth in Paragraph 11 shall not waive, diminish, release in any way, or prejudice, any defenses or affirmative defenses (but not counterclaims) that Lehman Re or the JPLs may have with respect to any claims, suits or causes of action brought by, through or on behalf of any of the Lehman U.S. Entities or any of their respective affiliates, or any of their respective successors or assigns.

15. Notwithstanding anything to the contrary contained herein, the release set forth in Paragraph 12 shall not waive, diminish, release in any way, or prejudice, any defenses or affirmative defenses (but not counterclaims) that any of the Lehman U.S. Entities may have with respect to any claims, suits or causes of action brought by, through or on behalf of Lehman Re, the JPLs, or any of their respective affiliates, or any of their respective successors or assigns.

16. Nothing in this Agreement shall constitute a release or waiver of any claims, counterclaims, defenses, rights of setoff, debts, liens, losses, demands, damages, costs and causes of action of whatever nature, whether asserted or unasserted, known or unknown, in contract or tort, unsecured, secured, priority, administrative or otherwise, that any Lehman U.S. Entity (or any of its affiliates) may have against any other Lehman U.S. Entity.

EFFECTIVE DATE

17. This Agreement shall become effective (the "Effective Date") only upon entry of a final order no longer subject to any appeal, (a) by the Bankruptcy Court finding (i) that

the Mortgage Loans are not and were not property of LBHI's estate or LCPI's estate and (ii) that neither LBHI nor LCPI have assumed or assumed and assigned nor will assume or assume and assign the MRA pursuant to the Bankruptcy Code, including section 365 thereof, in connection herewith or any of the transactions contemplated hereby, and (b) by each of the Bankruptcy Court and the Bermuda Court approving this Agreement (each, a "Final Order"). The Lehman U.S. Entities covenant that they will seek in good faith to promptly procure a Final Order in the Bankruptcy Court, and the JPLs covenant that they will seek in good faith to promptly procure a Final Order from the Bermuda Court. The parties hereto acknowledge their common interest in procuring the Final Order and, subject to and consistent with that common interest, will provide each other with an advance copy of any motion seeking approval of this Agreement prior to its submission to the Bankruptcy Court or the Bermuda Court, and further agree not to file any such motion unless its contents shall be reasonably satisfactory to the other parties hereto. The Lehman U.S. Entities and the JPLs further covenant that they will oppose in good faith any objection made to any motion seeking approval of this Agreement, and that they will provide notice to the other parties hereto of any such objection sufficiently in advance of the response deadline to permit the other parties hereto to seek to be heard by either the Bankruptcy Court or the Bermuda Court in connection with such objection.

MISCELLANEOUS PROVISIONS

18. Nothing contained herein is intended or should be construed as an admission as to the validity of any claim of or against any party, or as a waiver of the rights of any party to dispute any claim except as expressly waived herein.

19. Each party hereto represents that it is duly authorized to execute this Agreement. Each party hereto agrees to take all actions, provide all consents, and execute all documents as are reasonably necessary to effectuate this Agreement. Entry of Final Orders by

the Bankruptcy Court and the Bermuda Court as set forth in Paragraph 14 hereof are conditions precedent to the effectiveness of this Agreement.

20. This Agreement may be executed in multiple counterparts, each of which shall be deemed an original but all of which together shall constitute one and the same instrument.

21. The Bankruptcy Court and the Bermuda Court shall have concurrent jurisdiction over this Agreement including, without limitation, the power to enforce the terms of this Agreement and enter such further orders as may be necessary and appropriate to carry out its terms.

22. This Agreement shall be governed by and construed in accordance with the laws of the State of New York.

23. Any waiver, alteration, amendment or modification of this Agreement shall be valid only if made in writing and signed by the parties to this Agreement that are affected by such waiver, alteration, amendment or modification.

24. All communications under this Agreement shall be in writing and shall be delivered by hand or facsimile or mailed by overnight courier or by registered or certified mail, postage prepaid, to the appropriate party at the address or facsimile number listed below (or at such other address or facsimile number as party may have been furnished to the other parties in writing). Any notice so addressed shall be deemed to be given: if delivered by hand or facsimile, on the date of such delivery, if a business day and delivered during regular business hours, otherwise the first business day thereafter; if mailed by courier, on the first business day following the date of such mailing; and if mailed by registered or certified mail, on the third business day after the date of such mailing:

If to LCPI, LBHI, LALI:

c/o Lehman Brothers Holdings Inc.
1271 Avenue of the Americas
New York, New York 10020
Facsimile: (646) 758-3071
Attn: Albert Picallo
Facsimile: (646) 758-0541

with copies to:

Lehman Brothers Holdings Inc.
1271 Avenue of the Americas
New York, New York 10020
Attention: Joelle Halperin
Facsimile: (646) 834-0874

and:

Weil, Gotshal & Manges LLP
1395 Brickell Avenue, Suite 1200
Miami, Florida 33131
Attention: Richard A. Morrison
Facsimile: (305) 374-7159

If to the JPLs or Lehman Re:

Lehman Re Ltd.
c/o Peter C.B. Mitchell
D. Geoffrey Hunter
PricewaterhouseCoopers Advisory Limited
Dorchester House
7 Church Street
Hamilton, Bermuda HM11
Facsimile: 441-295-1242

with a copy to:

Cadwalader, Wickersham & Taft LLP
One World Financial Center
New York, New York 10281
Attention: Gregory Petrick, Esq.
Facsimile: (212) 504-6666

And to:

Kirkland & Ellis LLP

300 North LaSalle
Chicago, IL 60654
Attention: James Sprayregen, Esq.
Facsimile: (312) 862-2200

IN WITNESS WHEREOF, this Settlement Agreement has been executed by the
parties thereto as of the date first written above.

LEHMAN COMMERCIAL PAPER INC., a
New York corporation, as debtor and debtor
in possession in its chapter 11 case in the
United States Bankruptcy Court for the
Southern District of New York

By: 

Name: *JEFFREY FITTS*

Title: *AUTHORIZED SIGNATORY*

LEHMAN BROTHERS HOLDINGS INC.,
a Delaware corporation, as debtor and
debtor in possession in its chapter 11 case in
the United States Bankruptcy Court for the
Southern District of New York

By: 

Name: *JEFFREY FITTS*

Title: *AUTHORIZED SIGNATORY*

LEHMAN ALI INC.

By: 

Name: *JEFFREY FITTS*

Title: *AUTHORIZED SIGNATORY*

LEHMAN RE LTD., by its Joint Provisional
Liquidators

By: _____

Name: Peter C.B. Mitchell

Title: Joint Provisional Liquidator

300 North LaSalle
Chicago, IL 60654
Attention: James Sprayregen, Esq.
Facsimile: (312) 862-2200

IN WITNESS WHEREOF, this Settlement Agreement has been executed by the
parties thereto as of the date first written above.

LEHMAN COMMERCIAL PAPER INC., a
New York corporation, as debtor and debtor
in possession in its chapter 11 case in the
United States Bankruptcy Court for the
Southern District of New York

By: _____
Name:
Title:


LEHMAN BROTHERS HOLDINGS INC.,
a Delaware corporation, as debtor and
debtor in possession in its chapter 11 case in
the United States Bankruptcy Court for the
Southern District of New York

By: _____
Name:
Title:

LEHMAN ALI INC.

By: _____
Name:
Title:

LEHMAN RE LTD., by its Joint Provisional
Liquidators

By: 
Name: Peter C.B. Mitchell
Title: Joint Provisional Liquidator

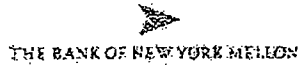
By: 

Name: D. Geoffrey Hunter

Title: Joint Provisional Liquidator

EXHIBIT A

Mortgage Loans



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

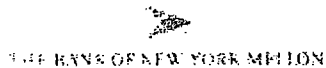
Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re.Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01092

Investment Amount : \$635,000,000.00
Required Amount : \$698,500,000.00
Trade Margin % : 10.00

Asset Grade : C
Pricing Service : Seller

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
102	WE46	WE46	7.7220	100.000000	P	05/01/2009	\$144,587,880.97	\$144,587,880.97
102	WH5857	100101522	0.0001	100.000000	P	05/11/2012	\$112,870,163.75	\$112,870,163.75
102	WH1085	WH1085	0.0001	100.000000	P		\$88,123,683.52	\$88,123,683.52
102	WH5865	WH5865	12.0600	100.000000	P	06/01/2009	\$85,712,730.81	\$85,712,730.81
102	WH5869	WH5869	5.8710	100.000000	P	12/01/2009	\$80,000,000.00	\$80,000,000.00
102	WH6581	WH6581	1.0000	100.000000	P	10/18/2008	\$45,219,440.00	\$45,219,440.00
102	WH6556	WH6556	1.0000	100.000000	P	11/01/2009	\$44,070,696.52	\$44,070,696.52
102	WH5143	WH5143	6.7210	100.000000	P	10/31/2008	\$43,820,828.14	\$43,820,828.14
102	WH5509	WH5509	5.4712	100.000000	P	02/27/2009	\$37,739,819.16	\$37,739,819.16
102	WH8561	WH8561	1.0000	100.000000	P	11/10/2010	\$32,525,044.97	\$32,525,044.97
102	WH5561	WH5561	14.0000	100.000000	P	04/01/2009	\$28,627,495.72	\$28,627,495.72
102	WH4311	WH4311	16.3125	100.000000	P	12/29/2009	\$25,421,625.15	\$25,421,625.15
102	WE319	WE319	11.5000	100.000000	P		\$24,904,807.27	\$24,904,807.27
102	WE298	WE298	9.2212	100.000000	P	10/09/2009	\$21,050,193.76	\$21,050,193.76
102	WH5529	WH5529	12.0000	100.000000	P	06/14/2010	\$20,000,000.00	\$20,000,000.00
102	WH5741	WH5741	6.7500	100.000000	P	05/01/2010	\$19,492,670.40	\$19,492,670.40
102	WD23	WD23	1.0000	100.000000	P	02/01/2009	\$16,364,549.11	\$16,364,549.11
102	WE223	WE223	5.9000	100.000000	P	02/09/2009	\$16,138,709.50	\$16,138,709.50
102	VX54	VX54	0.0001	100.000000	P	09/01/2010	\$16,000,000.00	\$16,000,000.00
102	VY41	VY41	0.0001	100.000000	P	10/09/2008	\$15,322,765.53	\$15,322,765.53
102	WE72	WE72	15.8080	100.000000	P	06/09/2009	\$9,400,592.85	\$9,400,592.85
102	WH5507	WH5507	9.5000	100.000000	P		\$7,685,893.00	\$7,685,893.00
102	WH6455	WH6455	18.6600	100.000000	P	07/12/2009	\$7,200,000.00	\$7,200,000.00
Pricing Service Total :			23 Assets				\$939,279,417.16	\$939,279,417.16
Grade C Total :			23 Assets				\$939,279,417.16	\$939,279,417.16
Total :			23 Assets				\$939,279,417.16	\$939,279,417.16
Required Amount :							\$698,500,000.00	
Excess Amount :							\$240,779,417.16	



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

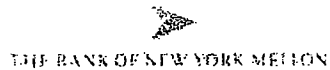
Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	WH6521	40005175	7.6750	104.906250	P	02/01/2037	\$873,110.16	\$915,947.15
108	WH4517	123789471	6.0500	102.078125	P	08/03/2035	\$682,500.00	\$698,663.20
101	WH5013	33629023	8.6250	102.078125	P	01/01/2037	\$620,599.30	\$633,496.13
101	WH6590	33689357	6.1250	108.046875	P	01/01/2037	\$570,090.00	\$604,467.19
101	WE07	32292987	7.2500	104.906250	P	01/01/2036	\$561,750.00	\$589,310.86
104	DLFR	125005033	7.0000	104.906250	P	03/01/2037	\$560,000.00	\$587,475.00
108	WH5802	123796529	9.5000	106.046875	P	08/26/2035	\$492,654.75	\$522,444.97
101	WH6342	33664350	6.6250	103.421875	P	12/01/2036	\$492,423.23	\$509,273.34
101	WH5013	40417735	8.2750	106.046875	P	02/01/2037	\$477,270.95	\$506,130.93
101	WH6590	33491823	0.8750	103.421875	P	12/01/2036	\$460,000.00	\$475,740.65
106	WH8963	123930802	5.3750	99.828125	P	03/01/2020	\$471,281.83	\$470,481.80
101	UC22	30436091	6.1250	102.078125	P	04/01/2035	\$457,340.92	\$466,844.42
101	WH8592	45010287	7.6750	104.906250	P	02/01/2037	\$443,712.26	\$465,481.89
101	WH6521	40309304	7.7500	104.906250	P	04/01/2037	\$389,363.55	\$414,379.59
101	WE14	45464591	7.1750	104.906250	P	03/01/2037	\$395,000.00	\$414,379.59
108	WH4517	123787095	6.7500	103.421875	P	08/01/2035	\$397,179.55	\$410,770.54
108	WH4517	123626185	6.2500	102.078125	P	10/01/2034	\$391,739.63	\$399,880.47
104	WH6342	40151831	7.6000	104.906250	P	03/01/2037	\$375,000.00	\$394,447.50
101	WE14	32208183	6.5000	103.421875	P	01/01/2036	\$374,898.44	\$387,727.00
101	WH5013	33671587	7.2500	104.906250	P	01/01/2037	\$363,714.29	\$381,559.02
104	DLFR	124982745	8.6250	106.046875	P	04/01/2037	\$368,701.61	\$380,391.85
101	FREP	114446601	6.2500	102.078125	P	12/01/2032	\$356,632.02	\$364,033.07
108	WH5802	123790644	6.2500	102.078125	P	08/01/2035	\$352,000.00	\$369,315.00
101	UC22	32582222	6.6250	103.421875	P	03/01/2036	\$341,118.62	\$352,789.20
101	WH6519	33760141	7.5750	104.906250	P	01/01/2037	\$335,900.00	\$362,380.09
108	WH4517	123643248	5.7000	100.840625	P	07/01/2035	\$346,417.78	\$348,637.02
106	WH8963	123526099	5.6000	102.234375	P	10/01/2019	\$339,591.35	\$347,179.09
108	WH5802	123789418	7.5000	106.234375	P	04/01/2035	\$324,306.23	\$344,524.70
101	WE14	36042669	5.7500	100.640625	P	08/01/2035	\$320,000.00	\$322,050.00
101	UC22	15340474	7.9800	104.906250	P	06/01/2033	\$300,421.77	\$315,167.21
106	DLFR	125117069	7.2500	104.906250	P	08/01/2037	\$299,579.97	\$314,278.11
101	WE14	38801130	8.0000	105.046875	P	08/01/2036	\$285,000.00	\$302,233.59
108	WH5802	123787939	7.5000	106.234375	P	12/01/2035	\$284,288.89	\$302,012.53
108	WH5802	123787633	6.0000	102.234375	P	08/01/2020	\$292,800.11	\$299,342.36
101	UC22	15302342	6.2500	103.421875	P	04/01/2033	\$286,606.23	\$296,413.54
104	UC22	15473911	9.2500	106.046875	P	08/01/2033	\$274,782.79	\$291,396.56
101	WH6519	40014425	6.4000	102.078125	P	02/01/2037	\$271,200.00	\$276,635.88
101	WE14	32784886	7.0000	104.906250	P	06/01/2036	\$262,914.69	\$275,813.94
101	DLFR	102759313	9.3750	108.046875	P	07/01/2030	\$254,898.14	\$270,311.51
101	UC22	15050388	7.8750	104.906250	P	03/01/2033	\$254,140.10	\$266,608.85
101	DLFR	33038712	13.8750	106.046875	P	06/01/2035	\$238,863.55	\$254,367.80
108	WH4517	123722910	7.9500	104.906250	P	09/01/2033	\$242,219.99	\$254,103.94
101	UC22	31366677	6.0000	102.078125	P	08/01/2025	\$245,227.19	\$250,323.32
101	UC22	38019998	7.0000	104.906250	P	05/01/2036	\$232,000.00	\$243,382.50
101	UC22	123191421	7.7500	104.906250	P	11/01/2036	\$225,819.69	\$241,085.22
108	WH5802	123792137	10.1250	106.046875	P	10/01/2033	\$226,538.31	\$240,236.80
108	WH5802	123788077	10.1250	106.046875	P	08/23/2035	\$223,521.63	\$237,037.70
101	UC22	15650617	9.6250	106.046875	P	08/01/2033	\$221,131.43	\$224,502.97
101	UC22	117817565	6.5000	103.421875	P	09/01/2035	\$221,389.30	\$228,964.97
104	DLFR	124983313	7.7500	104.906250	P	05/01/2037	\$216,498.94	\$227,120.82
101	UC22	39603382	8.8000	106.046875	P	12/01/2036	\$212,500.00	\$225,349.61
101	UC22	38639092	7.7500	104.906250	P	08/01/2036	\$210,000.00	\$220,303.13
101	UC22	38873113	7.6000	104.906250	P	09/01/2036	\$210,000.00	\$220,303.13
101	UC22	33368846	7.5000	104.806250	P	10/01/2036	\$209,987.33	\$220,300.43
108	WH5802	123787434	8.6750	103.421875	P	09/01/2035	\$211,998.83	\$219,253.16
101	WE334	111995882	7.3750	104.908250	P	10/01/2032	\$207,599.00	\$217,565.07
108	WH5802	123790255	6.1500	102.078125	P	11/01/2035	\$210,147.00	\$214,514.12
101	UC22	38728887	7.6250	104.906250	P	08/01/2036	\$201,193.79	\$211,064.86
106	WH8963	123925174	4.3750	99.840625	P	11/01/2019	\$211,201.57	\$210,442.56



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Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

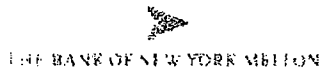
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WH5802	123792335	10.1250	106.046875	P	09/01/2033	\$191,495.17	\$203,074.64
101	DLFR	33187626	12.5000	104.906250	P	09/01/2021	\$191,991.23	\$201,318.38
105	DLFR	125521443	7.7500	105.234375	P	07/01/2032	\$187,885.61	\$199,577.86
101	UC22	14011712	10.3750	106.046875	P	09/01/2032	\$182,281.85	\$193,304.21
101	UC22	14011738	10.3750	106.046875	P	09/01/2032	\$182,281.85	\$193,304.21
101	UC22	14015234	10.3750	106.046875	P	09/01/2032	\$182,281.85	\$193,304.21
108	WH4517	123715005	7.6500	104.906250	P	03/01/2033	\$183,875.90	\$193,002.22
101	UC22	11586765	7.2500	104.906250	P	02/01/2032	\$182,767.89	\$191,734.73
101	WE334	111563391	6.5000	103.421875	P	01/01/2035	\$184,395.54	\$190,705.32
101	WH6342	33678392	6.5250	102.078125	P	01/01/2037	\$184,990.09	\$188,834.33
108	WH5802	123782693	11.1250	104.906250	P	02/01/2034	\$178,591.43	\$187,353.57
101	WH5013	33374273	7.6250	104.906250	P	10/01/2036	\$175,077.50	\$183,667.24
101	WH8592	38527958	9.5000	106.046875	P	08/01/2036	\$169,832.71	\$180,208.33
104	DLFR	124981507	8.0900	106.046875	P	09/01/2036	\$168,750.00	\$178,954.10
101	UC22	15681166	7.1250	104.906250	P	07/01/2033	\$170,444.71	\$178,897.15
108	WH5802	123792483	7.1250	104.906250	P	06/01/2034	\$168,547.94	\$176,817.32
101	WE334	110912789	7.0000	104.906250	P	03/01/2032	\$166,755.80	\$174,837.26
101	UC22	38532602	7.8750	104.906250	P	07/01/2035	\$166,000.00	\$174,144.36
108	WH4517	123667289	7.0000	104.906250	P	09/01/2034	\$165,430.40	\$173,646.83
101	WE334	107024051	7.0000	104.906250	P	12/01/2033	\$164,337.05	\$172,899.84
101	WE334	107365681	7.5000	106.234375	P	11/01/2031	\$160,226.00	\$170,215.09
101	UC22	15058951	7.2500	103.421875	P	04/01/2033	\$164,355.15	\$169,977.11
101	WE334	110215175	6.8750	103.421875	P	05/01/2032	\$162,596.68	\$168,160.55
101	WE334	108595918	6.2500	102.078125	P	01/01/2035	\$163,537.07	\$166,935.57
101	FREP	102485440	7.0000	104.906250	P	10/01/2037	\$153,635.38	\$161,173.12
101	UC22	14774442	7.2500	104.350375	P	01/01/2018	\$162,118.25	\$158,749.65
108	WH4517	123753642	6.5000	103.421875	P	11/01/2032	\$162,792.82	\$158,821.30
101	UC22	14341689	9.7500	106.046875	P	10/01/2032	\$148,808.04	\$157,806.28
101	WE334	106737627	7.5000	104.906250	P	08/01/2028	\$150,199.26	\$157,568.41
108	WH8993	123921599	4.5000	99.828125	P	04/01/2019	\$157,441.38	\$157,170.79
101	WE334	108085366	7.5000	106.234375	P	10/01/2031	\$146,535.64	\$155,671.22
101	WE334	111666650	6.8750	103.421875	P	10/01/2032	\$150,358.20	\$155,803.27
108	WH4517	123688228	6.1900	102.078125	P	10/01/2034	\$152,242.97	\$155,406.77
101	FREP	107104549	7.2500	104.906250	P	07/01/2033	\$147,404.36	\$154,636.39
101	WE334	107197519	7.5000	106.234375	P	08/01/2031	\$145,542.92	\$154,616.61
108	WH5802	123784845	5.8750	100.640625	P	12/01/2035	\$151,565.51	\$152,536.48
101	WE334	105744386	8.0000	106.046875	P	08/01/2030	\$143,353.30	\$152,021.69
101	FREP	107081424	6.7500	103.421875	P	10/01/2035	\$145,643.04	\$151,880.98
106	WH8993	125148650	6.5000	103.421875	P	03/01/2032	\$144,900.80	\$149,869.12
101	DLFR	125128009	6.7500	103.421875	P	10/01/2033	\$144,530.63	\$149,476.29
106	WH8993	123924789	4.5000	99.828125	P	01/01/2020	\$147,073.26	\$146,820.48
108	WH5802	123783979	6.6400	103.421875	P	09/01/2035	\$141,596.70	\$146,441.96
106	WH8993	125526921	6.5000	103.421875	P	03/01/2024	\$140,511.51	\$145,319.64
108	WH5802	123787491	10.6000	106.046875	P	09/01/2035	\$136,831.16	\$145,105.10
108	WH4517	123695793	6.2900	102.078125	P	09/01/2035	\$140,674.70	\$143,598.10
106	WH8993	125527275	6.8100	103.421875	P	04/01/2032	\$138,703.57	\$143,450.25
101	UC22	15810690	6.3550	102.078125	P	08/01/2033	\$140,369.75	\$143,296.81
101	FREP	109590638	6.5000	103.421875	P	07/01/2035	\$138,518.30	\$143,258.22
101	WE334	108264400	7.2500	104.906250	P	02/01/2032	\$136,302.41	\$142,989.75
101	DLFR	104230206	8.5000	106.046875	P	01/01/2028	\$134,609.78	\$142,643.42
101	DLFR	124826553	7.0000	104.906250	P	06/01/2036	\$135,153.47	\$141,784.44
101	WE334	106599764	7.2950	104.906250	P	12/01/2035	\$134,944.79	\$141,565.52
108	WH5602	123788804	5.9800	100.640625	P	07/01/2035	\$140,239.25	\$141,137.66
101	UC22	11725579	6.9050	106.046875	P	04/01/2032	\$132,920.35	\$140,957.86
108	WH5802	123790675	9.3750	106.046875	P	10/01/2033	\$132,724.47	\$140,750.15
108	WH4517	123636425	5.8750	100.640625	P	11/01/2034	\$138,285.71	\$140,178.01
108	WH4517	123668428	7.0850	104.906250	P	12/01/2033	\$133,616.88	\$140,172.46
106	WH8993	123928988	4.7500	99.171875	P	01/01/2013	\$141,223.28	\$140,053.77
101	FREP	108078595	7.2600	104.906250	P	12/01/2029	\$133,433.60	\$139,980.19



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Production Run : 09/17/2008

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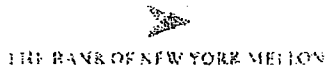
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Investor Name : Lehman Re Ltd
Investor Reference No : WLRE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	DLFR	124826751	7.2500	104.906250	P	05/01/2032	\$133,380.83	\$139,924.83
101	WH5401	28248027	8.1250	106.046875	P	06/01/2036	\$131,806.59	\$139,770.41
101	UC22	11723853	7.5400	106.234375	P	04/01/2032	\$131,424.05	\$139,517.52
108	WH4517	123741233	7.9900	104.906250	P	12/01/2033	\$132,969.75	\$139,493.58
108	WH5802	123787558	9.2500	106.046875	P	08/23/2035	\$137,115.59	\$139,043.99
101	WE334	111500344	7.2500	104.906250	P	03/01/2032	\$132,459.21	\$138,997.99
101	WE334	111132186	7.3750	103.421875	P	08/01/2031	\$133,628.51	\$138,511.38
106	WH4631	123930851	4.8750	99.826125	P	10/01/2020	\$138,685.30	\$139,448.93
106	WH8963	123928590	7.0000	104.015625	P	06/01/2009	\$132,493.65	\$137,814.10
106	WH4517	123689589	7.4900	104.906250	P	12/01/2034	\$130,850.60	\$137,270.67
108	WH5802	123789802	7.2900	104.906250	P	08/01/2035	\$130,356.76	\$136,752.39
106	WH5802	123783490	12.1250	106.234375	P	08/01/2034	\$128,700.00	\$136,723.84
106	WH8963	123928525	7.6250	106.234375	P	02/01/2030	\$127,362.45	\$135,302.70
106	WH8993	125527952	8.0000	106.046875	P	02/01/2031	\$127,402.67	\$135,106.55
108	WH5802	123785628	10.1250	106.046875	P	11/28/2033	\$127,382.09	\$135,021.10
101	WE334	109542191	7.3750	104.906250	P	06/01/2031	\$128,575.63	\$134,883.77
101	FREP	108569401	7.0000	104.906250	P	12/01/2031	\$127,908.02	\$134,183.51
101	WE334	111139234	6.7500	103.421875	P	10/01/2029	\$129,162.49	\$133,571.93
101	UC22	11591906	8.5000	102.234375	P	02/05/2017	\$130,061.99	\$132,868.51
101	FREP	111471264	6.7500	103.421875	P	02/01/2031	\$127,721.53	\$132,092.00
101	UC22	15648330	7.4000	104.906250	P	09/01/2033	\$125,792.72	\$131,964.43
101	WE334	111768768	6.7500	103.421875	P	09/01/2032	\$127,531.95	\$131,895.93
101	WE14	33237546	9.2500	106.046875	P	09/01/2036	\$123,870.93	\$131,361.25
101	WE14	33237892	9.2500	106.046875	P	09/01/2036	\$123,870.93	\$131,361.25
101	WE14	33231275	9.2500	106.046875	P	09/01/2036	\$123,883.76	\$131,359.65
101	UC22	14495988	6.6250	106.046875	P	11/01/2032	\$123,655.08	\$131,132.35
106	WH8963	123928156	5.1250	101.484375	P	05/01/2014	\$126,859.14	\$130,789.85
101	UC22	11617040	7.7500	106.234375	P	04/01/2032	\$122,570.54	\$130,212.06
101	UC22	14011686	8.5000	106.046875	P	08/01/2032	\$121,761.53	\$129,124.29
101	WE334	106788417	7.0000	104.906250	P	10/01/2031	\$122,751.82	\$128,774.53
106	WH8963	123928917	9.0000	104.015625	P	04/01/2015	\$123,730.32	\$128,698.87
101	DLFR	125132688	7.0000	104.906250	P	06/01/2035	\$122,649.65	\$128,667.15
101	DLFR	124826658	7.0000	104.906250	P	09/01/2036	\$121,492.26	\$127,452.97
101	FREP	112603974	6.2500	102.078125	P	06/01/2037	\$124,842.40	\$127,436.78
101	UC22	11573995	8.5000	106.046875	P	03/01/2032	\$120,126.95	\$127,390.88
101	WH6342	40276644	9.1250	106.046875	P	04/01/2037	\$119,854.58	\$127,207.87
108	WH5802	123789059	8.0000	106.234375	P	05/01/2035	\$119,510.28	\$126,961.00
108	WH5802	123783655	9.7500	106.234375	P	09/09/2034	\$119,233.48	\$126,666.94
101	WE334	109541839	7.2500	104.906250	P	04/01/2032	\$120,627.78	\$126,441.17
101	FREP	109981932	7.3750	104.906250	P	03/01/2038	\$120,331.02	\$126,234.76
101	DLFR	125132316	6.7500	103.421875	P	06/01/2035	\$120,612.44	\$125,049.91
108	WH4517	123773566	6.1000	102.078125	P	12/01/2032	\$122,117.83	\$124,655.69
101	FREP	108427212	8.0000	104.906250	P	04/01/2036	\$118,399.66	\$124,208.64
101	FREP	107227324	9.0000	106.046875	P	07/01/2030	\$116,779.15	\$123,840.64
101	UC22	14683775	10.1250	106.046875	P	12/01/2032	\$116,101.78	\$123,122.31
101	WE334	105430862	7.7500	104.906250	P	02/01/2037	\$117,265.47	\$123,018.81
108	WH4517	123704318	5.8000	100.640625	P	12/01/2032	\$122,233.12	\$123,016.18
101	WE334	110220324	7.0000	104.906250	P	04/01/2031	\$117,163.09	\$122,911.40
101	UC22	15853500	9.1250	106.046875	P	08/01/2033	\$115,279.32	\$122,250.12
101	DLFR	109675867	7.0000	104.906250	P	08/01/2032	\$118,497.93	\$122,213.61
106	DLFR	125523340	7.0000	103.421875	P	02/01/2029	\$117,618.33	\$121,953.35
101	WE14	33238013	9.2500	106.046875	P	09/01/2036	\$114,992.92	\$121,948.40
101	WE334	110924562	6.7500	103.421875	P	05/01/2035	\$117,826.37	\$121,858.24
101	DLFR	125131672	6.5000	103.421875	P	10/01/2035	\$117,710.76	\$121,738.68
101	WE334	108903057	7.3750	104.906250	P	03/01/2031	\$115,048.72	\$120,693.30
101	WE334	109541864	7.2500	104.906250	P	10/01/2031	\$114,729.39	\$120,358.30
101	WE334	113841161	6.8750	103.421875	P	09/01/2032	\$115,820.75	\$119,783.99
101	WE334	111453876	6.6000	103.421875	P	10/01/2032	\$115,694.19	\$119,653.10
101	WE334	100484781	7.5000	104.906250	P	07/01/2036	\$113,349.23	\$118,910.43



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Production Run : 09/17/2008

LCPI

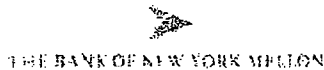
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6VQ1U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : S
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WH4517	123709891	7.5000	106.234375	P	06/01/2032	\$111,783.19	\$118,752.17
101	UC22	11814779	9.6250	106.046875	P	06/01/2032	\$111,234.55	\$117,980.76
101	DLFR	125119172	7.2500	104.906250	P	09/01/2033	\$111,717.63	\$117,198.78
101	DLFR	125121707	7.0000	104.906250	P	03/01/2035	\$111,582.21	\$117,056.71
106	WH8993	125148605	7.5000	106.234375	P	06/01/2029	\$110,020.24	\$116,579.31
101	WE334	109065789	8.0000	106.046875	P	09/01/2035	\$109,672.03	\$116,303.76
101	DLFR	125125807	7.0000	104.906250	P	09/01/2034	\$110,771.88	\$116,206.63
101	WE334	108295503	6.7500	103.421875	P	09/01/2034	\$112,314.55	\$116,157.81
101	DLFR	125145334	7.0000	104.906250	P	10/01/2028	\$109,620.37	\$114,998.62
106	WH8993	125148603	7.0000	104.906250	P	04/01/2032	\$109,577.86	\$114,954.04
101	WE334	109117952	9.3750	106.046875	P	10/01/2029	\$108,311.28	\$114,860.73
101	WE334	111651329	8.5000	104.906250	P	01/01/2034	\$109,219.64	\$114,578.23
101	WE334	109549337	7.8750	106.234375	P	04/01/2034	\$107,485.62	\$114,186.69
101	FREP	111563672	6.7500	103.421875	P	07/01/2032	\$109,999.49	\$113,763.54
106	WH4517	123773319	6.7000	103.421875	P	11/01/2032	\$109,898.33	\$113,658.91
101	WE334	112600028	6.7500	103.421875	P	09/01/2028	\$109,447.16	\$113,192.33
106	WH8993	125528874	6.5000	104.906250	P	07/01/2024	\$106,454.18	\$111,677.09
101	WE334	111765537	7.5000	106.234375	P	05/01/2031	\$104,693.69	\$111,220.69
101	WE334	106470363	6.5000	103.421875	P	06/01/2031	\$107,449.89	\$111,126.69
101	WE334	113284285	6.0000	102.078125	P	05/01/2033	\$108,832.35	\$111,094.02
101	UC22	14411854	8.9300	106.046875	P	11/01/2032	\$104,527.64	\$110,848.30
101	WE334	108083734	7.7500	106.234375	P	08/01/2029	\$104,253.66	\$110,753.22
101	FREP	105606438	6.0000	102.078125	P	01/01/2028	\$108,339.32	\$110,590.75
106	WH8993	125527994	7.5000	106.234375	P	12/01/2031	\$103,960.11	\$110,441.37
101	WE334	108265299	7.0000	104.906250	P	04/01/2031	\$105,040.50	\$110,194.05
106	WH8993	123927212	7.5000	104.906250	P	02/01/2020	\$104,265.10	\$109,380.61
106	WH8993	123928491	7.0000	103.421875	P	07/01/2026	\$105,157.40	\$108,755.75
101	DLFR	107977548	6.3750	102.078125	P	11/01/2031	\$106,418.54	\$108,630.85
101	WE334	109699035	8.5000	106.234375	P	06/01/2030	\$101,961.36	\$108,316.91
108	WH5802	123792392	10.9900	106.234375	P	03/01/2034	\$101,952.68	\$108,308.79
108	WH5802	123787756	9.1250	106.046875	P	10/01/2035	\$102,052.14	\$108,223.11
103	WH5802	123790628	8.2500	106.046875	P	12/01/2035	\$101,690.96	\$107,639.36
106	WH8993	125522774	7.5000	106.234375	P	06/01/2032	\$101,474.17	\$107,600.45
101	DLFR	107333817	8.0000	106.046875	P	08/01/2031	\$101,132.50	\$107,247.86
103	WH4517	123647331	6.7500	103.421875	P	05/01/2036	\$103,515.87	\$107,058.05
101	UC22	15367114	6.5000	103.421875	P	05/01/2033	\$103,171.16	\$106,701.55
101	FREP	111992624	6.5000	103.421875	P	07/01/2034	\$102,845.06	\$106,364.29
101	WE334	108743172	6.9000	106.046875	P	03/01/2029	\$100,276.97	\$106,340.59
103	WH5802	123784977	6.8750	103.421875	P	08/01/2034	\$102,421.92	\$105,926.67
101	WE334	110230117	6.7500	103.421875	P	09/01/2032	\$101,826.18	\$105,310.55
106	WH5802	123789844	6.5000	106.046875	P	08/23/2035	\$99,275.00	\$105,279.04
106	WH5802	123787194	10.0500	106.046875	P	08/01/2035	\$99,200.16	\$105,198.67
108	WH4517	123747321	7.1000	104.906250	P	06/28/2034	\$100,110.70	\$105,052.38
101	WE334	109211227	8.5000	106.046875	P	01/01/2033	\$98,856.55	\$104,834.28
106	WH4517	123706451	8.5000	106.046875	P	12/28/2032	\$98,645.75	\$104,610.74
101	FREP	105732879	7.0000	104.906250	P	10/01/2028	\$99,588.94	\$104,476.02
106	WH5802	123785537	11.8750	106.046875	P	08/05/2033	\$97,894.29	\$103,601.73
101	WE334	110215126	6.3750	102.078125	P	04/01/2034	\$101,014.29	\$103,113.49
106	WH8993	125141317	6.2500	102.078125	P	12/01/2031	\$101,098.22	\$103,107.30
106	WH8993	125522219	6.5000	103.421875	P	12/01/2031	\$99,189.91	\$102,583.03
108	WH5802	123785065	9.8250	105.234375	P	06/01/2034	\$95,454.34	\$102,467.67
106	WH8993	123926446	7.5000	106.234375	P	04/01/2025	\$96,406.51	\$102,416.65
106	WH4517	123788507	7.0000	104.906250	P	04/01/2035	\$97,325.70	\$102,100.74
106	WH8993	125527945	8.0000	106.046875	P	11/01/2030	\$95,639.08	\$101,627.99
101	DLFR	125132506	8.5000	104.906250	P	09/01/2037	\$96,522.32	\$101,257.95
101	FREP	112375084	7.5000	104.906250	P	11/01/2033	\$96,557.32	\$100,245.60
101	FREP	110340213	7.0000	104.906250	P	11/01/2032	\$94,505.14	\$99,141.80
101	UC22	11522125	9.2000	106.046875	P	01/01/2032	\$93,395.82	\$99,043.35
101	WE334	108084179	8.5000	106.046875	P	07/01/2030	\$93,193.53	\$98,828.83



The Bank of New York
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Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

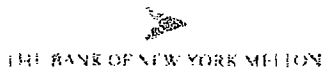
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Investor Name : Lehman Rr Ltd
Investor Reference No : WLERE
Trade Reference No : 6VQ1U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH8993	125525675	7.0000	104.906250	P	02/01/2032	\$94,104.15	\$96,721.13
108	WH4517	123667420	6.4000	102.078125	P	10/01/2035	\$96,556.36	\$98,564.96
101	WE334	111883369	6.8750	104.359375	P	07/01/2022	\$93,547.59	\$97,025.63
101	UC22	14047765	8.7500	106.046875	P	08/01/2032	\$91,773.47	\$97,322.90
101	UC22	14592984	9.1250	104.906250	P	09/01/2037	\$91,855.81	\$96,362.49
101	WE334	110246600	6.7500	103.421875	P	07/01/2032	\$93,060.14	\$96,244.54
101	WE334	108092529	8.5000	106.046875	P	08/01/2030	\$90,307.06	\$95,767.87
101	FREP	108212900	7.5000	106.234375	P	08/01/2031	\$89,872.94	\$95,475.96
106	WH8963	123930901	5.8750	102.234375	P	08/01/2016	\$93,252.43	\$95,336.09
101	UC22	15291737	9.1250	103.421875	P	05/01/2033	\$92,178.56	\$95,332.80
108	WH5802	123788699	9.5000	106.046875	P	10/14/2035	\$89,223.48	\$94,618.71
106	WH4517	123716201	5.9900	100.640625	P	04/01/2033	\$93,916.96	\$94,518.62
101	DLFR	120858535	6.0000	102.078125	P	02/01/2034	\$92,034.27	\$93,946.66
101	WE334	104241955	7.5000	104.906250	P	07/01/2028	\$89,046.38	\$93,415.22
106	WH8993	125527666	6.5000	103.421875	P	10/01/2031	\$89,987.79	\$93,067.06
108	WH4517	123705741	7.9500	104.906250	P	12/01/2032	\$88,556.82	\$92,901.64
101	FREP	111850768	7.0000	104.906250	P	12/01/2033	\$87,854.01	\$92,164.36
101	DLFR	125117390	7.5000	104.906250	P	05/01/2022	\$87,282.87	\$91,665.19
108	WH4517	123702540	8.9900	104.906250	P	08/08/2021	\$86,807.65	\$91,066.65
101	WE334	104232707	8.5000	106.046875	P	07/01/2029	\$85,609.43	\$90,786.13
108	WH4517	123699370	5.8750	99.828125	P	05/01/2020	\$90,623.48	\$90,467.72
101	WE334	113107502	7.8750	106.234375	P	03/01/2031	\$85,083.01	\$90,387.40
101	UC22	11402906	9.7500	106.046875	P	11/01/2031	\$85,199.78	\$90,351.70
101	WE334	104232609	8.3750	106.046875	P	01/01/2033	\$85,197.80	\$90,349.60
101	WE334	111893122	6.2500	102.078125	P	12/01/2031	\$84,230.92	\$89,064.47
108	WH4517	123747248	6.8000	103.421875	P	08/01/2034	\$87,000.17	\$89,977.21
101	WE334	110765377	6.0000	102.078125	P	01/01/2035	\$98,130.36	\$99,561.85
101	WE334	109385103	7.0000	103.421875	P	03/01/2029	\$86,748.32	\$89,716.74
101	FREP	111560801	7.5000	106.234375	P	05/01/2031	\$84,225.20	\$89,476.11
108	WH5802	123785621	11.6250	106.046875	P	08/03/2035	\$84,121.63	\$89,208.37
101	DLFR	124824178	7.3750	104.906250	P	07/01/2034	\$84,572.54	\$88,616.97
101	UC22	15422710	9.1250	103.421875	P	05/01/2033	\$85,512.57	\$88,498.70
108	WH5802	123785461	9.7500	106.046875	P	07/01/2033	\$83,242.20	\$88,275.75
108	WH4517	123695157	6.9900	103.421875	P	11/01/2035	\$85,243.17	\$88,160.08
101	FREP	109921684	7.8750	106.234375	P	06/01/2031	\$82,769.83	\$87,930.01
101	WE334	110945193	7.0000	104.906250	P	11/01/2033	\$83,742.76	\$87,851.41
108	WH5802	123783318	11.8750	106.234375	P	08/01/2034	\$82,571.66	\$87,719.49
101	DLFR	125117713	7.5000	104.906250	P	05/01/2028	\$83,554.04	\$87,653.41
101	WE334	105708242	8.0000	106.046875	P	04/01/2031	\$82,567.13	\$87,559.86
101	UC22	15006836	10.3750	104.906250	P	07/01/2037	\$83,199.65	\$87,281.53
108	WH5802	123790826	9.7500	106.046875	P	11/01/2033	\$82,151.76	\$87,119.37
101	UC22	14495576	8.0000	106.046875	P	11/01/2032	\$82,109.86	\$87,074.94
108	WH5802	123788499	9.1250	104.906250	P	02/01/2035	\$82,983.95	\$87,055.35
101	WE334	108748396	9.0000	106.046875	P	10/01/2030	\$81,927.00	\$86,881.02
108	WH5802	123791402	9.5000	106.234375	P	07/01/2034	\$81,193.65	\$86,255.57
101	WE334	105548143	8.3750	106.046875	P	10/01/2029	\$81,163.52	\$86,071.39
101	WE334	104907969	7.5000	106.234375	P	02/01/2029	\$80,856.71	\$86,003.85
101	WE334	110783545	7.2500	103.421875	P	12/01/2028	\$82,328.58	\$85,766.29
101	WE334	109539791	7.2500	104.906250	P	08/01/2028	\$81,035.22	\$85,011.01
101	WE334	112632799	7.0000	104.359375	P	09/01/2016	\$81,137.01	\$84,674.08
101	FREP	110364999	7.0000	104.906250	P	09/01/2031	\$80,435.71	\$84,382.09
108	WH4517	123640195	6.5000	103.421875	P	05/01/2035	\$81,550.25	\$84,340.80
101	FREP	105789952	7.3750	104.906250	P	01/01/2028	\$80,268.31	\$84,208.47
101	WE334	109396612	6.5000	103.421875	P	01/01/2029	\$81,048.25	\$83,821.62
101	WE334	105155394	8.2500	106.234375	P	06/01/2030	\$78,789.43	\$83,701.46
108	WH5802	123788002	7.3750	104.906250	P	09/26/2035	\$79,014.82	\$82,891.48
106	WH8993	125148544	7.5000	106.234375	P	12/01/2031	\$77,862.27	\$82,716.50
101	WE334	107198295	7.5000	106.234375	P	09/01/2031	\$77,502.94	\$82,334.76
101	FREP	111132974	7.0000	104.906250	P	09/01/2031	\$78,471.79	\$82,321.81



The Bank of New York
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Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

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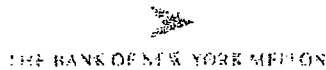
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6VQ1U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	DLFR	125140467	7.5000	104.906250	P	06/01/2028	\$78,073.67	\$81,904.37
106	WH8993	125527978	7.5000	106.234375	P	06/01/2031	\$77,077.19	\$81,882.47
101	DLFR	32804833	11.2500	106.046875	P	05/01/2021	\$76,785.10	\$81,428.20
101	WE334	102456662	9.5000	106.234375	P	04/01/2030	\$76,641.33	\$81,419.44
101	FREP	110672607	7.8750	106.234375	P	12/01/2029	\$76,570.41	\$81,344.10
101	FREP	105722847	8.3750	106.046875	P	01/01/2028	\$76,688.68	\$81,325.95
106	WH8993	125521211	7.1500	104.906250	P	10/01/2032	\$77,198.12	\$80,985.65
101	FREP	108595539	7.5000	106.234375	P	12/01/2031	\$78,175.50	\$80,924.57
101	WE334	109598078	7.0000	104.906250	P	06/01/2032	\$77,004.37	\$80,782.40
106	DLFR	125521757	6.5000	103.421875	P	09/01/2032	\$78,059.58	\$80,730.68
106	WH4517	123664294	7.5500	103.421875	P	04/01/2033	\$77,850.21	\$80,307.30
101	WE334	108096705	7.5000	104.906250	P	05/01/2028	\$76,478.01	\$80,230.21
101	WE334	105225007	7.5000	106.234375	P	09/01/2028	\$75,367.69	\$80,066.39
106	WH8993	125148536	7.5000	106.234375	P	11/01/2031	\$75,205.16	\$79,893.75
101	WE334	105213623	9.0000	105.046875	P	12/01/2029	\$75,125.75	\$79,868.52
101	WE334	103820221	8.0000	106.046875	P	10/01/2027	\$75,081.39	\$79,821.47
106	WH8993	125148843	7.0000	104.906250	P	07/01/2031	\$75,392.64	\$79,091.50
106	DLFR	125526202	6.8750	103.421875	P	08/01/2032	\$76,344.22	\$78,856.62
101	DLFR	125139626	6.7500	103.421875	P	03/01/2029	\$76,145.79	\$78,751.40
101	UC22	14771729	7.0350	104.358375	P	03/01/2018	\$75,143.32	\$78,419.10
106	WH4517	123755803	7.9900	106.234375	P	10/08/2032	\$73,698.93	\$78,293.60
106	WH5802	123782765	9.1500	106.234375	P	03/18/2034	\$73,119.05	\$77,677.57
101	WE334	106142813	6.5000	103.421875	P	11/01/2028	\$74,939.49	\$77,372.80
106	DLFR	125519801	7.0000	104.906250	P	07/01/2029	\$73,551.46	\$77,160.08
106	WH5802	123791196	8.0500	106.234375	P	03/01/2034	\$72,207.03	\$76,708.69
101	WE334	103794772	8.5000	106.046875	P	05/01/2029	\$72,138.69	\$76,500.83
101	UC22	14124894	8.6800	104.358375	P	10/01/2017	\$73,262.04	\$76,455.81
101	WE334	109534933	7.5000	106.234375	P	03/01/2029	\$71,980.28	\$76,446.55
101	WE334	111505939	6.2500	102.078125	P	02/01/2035	\$74,713.85	\$76,266.54
106	WH4517	123747230	7.2500	104.906250	P	07/16/2034	\$72,667.38	\$76,292.63
101	WE334	114111461	9.0000	106.046875	P	11/01/2024	\$71,178.76	\$75,480.73
101	WE334	110142480	8.0000	106.234375	P	06/01/2024	\$70,750.29	\$75,161.13
106	WH4517	123681744	6.8500	102.789625	P	09/07/2019	\$73,059.61	\$75,080.16
101	WE334	102723095	8.0000	106.046875	P	10/01/2030	\$70,779.48	\$75,059.43
106	WH5802	123785719	9.0000	104.906250	P	01/01/2034	\$71,670.31	\$74,773.30
101	WE334	110123662	7.3900	104.906250	P	10/01/2031	\$71,229.03	\$74,723.70
106	WH5802	123788374	11.4000	106.234375	P	04/01/2035	\$69,985.09	\$74,348.22
106	WH5802	123731782	11.2500	106.234375	P	05/25/2034	\$69,595.33	\$73,534.16
101	WE334	106670045	6.8750	103.421875	P	05/01/2031	\$71,230.65	\$73,668.07
106	WH5802	123788572	9.1250	106.234375	P	04/28/2035	\$69,272.42	\$73,591.12
101	WE334	108086778	8.7500	106.046875	P	12/01/2029	\$69,391.00	\$73,566.99
106	WH8993	125522284	7.0000	104.906250	P	04/01/2031	\$70,132.83	\$73,573.72
101	WE334	104247580	7.5000	106.234375	P	07/01/2029	\$69,178.43	\$73,491.27
101	FREP	8818041	9.0000	106.234375	P	06/01/2027	\$69,141.00	\$73,451.51
101	WE334	110946415	8.7500	106.046875	P	11/01/2033	\$69,218.76	\$73,404.33
106	WH4517	123928483	7.6250	103.421875	P	10/01/2026	\$70,485.70	\$72,897.63
101	WE334	112989751	7.5000	104.906250	P	03/01/2028	\$69,413.91	\$72,819.53
101	FREP	110263225	7.3410	104.906250	P	04/01/2036	\$68,743.37	\$72,116.09
101	WE334	108566520	7.2500	104.906250	P	03/01/2032	\$68,478.63	\$71,838.36
101	WE334	105221477	8.0000	106.046875	P	06/01/2029	\$67,689.37	\$71,782.46
106	WH8993	125521922	6.5000	103.421875	P	10/01/2032	\$68,276.78	\$71,647.34
101	WE334	113645493	6.5000	103.421875	P	11/01/2036	\$66,706.40	\$71,057.45
106	DLFR	125526071	7.7500	106.234375	P	07/01/2031	\$66,743.37	\$70,904.49
101	WH6519	31701958	7.8750	106.234375	P	10/01/2035	\$65,598.30	\$70,112.88
106	WH5802	123786592	9.1250	104.906250	P	02/01/2035	\$66,578.79	\$69,845.31
106	WH8993	125524470	7.5000	106.234375	P	06/01/2023	\$65,297.28	\$69,368.16
101	WE334	105221642	8.0000	106.046875	P	06/01/2029	\$65,129.53	\$69,067.62
106	WH8993	125520528	7.8750	104.906250	P	12/01/2027	\$65,525.60	\$68,740.45
101	DLFR	125122416	8.0000	104.906250	P	09/01/2037	\$65,616.31	\$68,729.65



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERF
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	FREP	107194540	7.5000	106.234375	P	05/01/2031	\$64,530.85	\$68,553.95
101	WE334	110136454	8.0000	106.234375	P	04/01/2024	\$64,518.71	\$68,541.05
101	WE334	110142189	8.0000	106.234375	P	08/01/2025	\$64,299.58	\$68,308.26
106	DLFR	125521179	7.8750	106.234375	P	01/01/2032	\$64,262.35	\$68,268.71
101	WE334	110125721	8.6250	106.046875	P	03/01/2030	\$64,270.96	\$68,167.84
101	WE334	104156450	8.5000	106.046875	P	11/01/2030	\$64,252.87	\$68,138.16
101	WE334	111649620	8.5000	106.046875	P	11/01/2033	\$64,012.55	\$67,883.91
101	FREP	111992590	7.5000	106.234375	P	06/01/2032	\$63,344.80	\$67,506.21
101	WE334	107878050	7.5000	106.234375	P	05/01/2035	\$62,911.51	\$66,833.65
101	WE334	108273103	7.5000	106.234375	P	08/01/2031	\$62,890.42	\$66,599.78
106	WH4631	123925711	6.0000	102.078125	P	09/01/2029	\$65,143.15	\$65,496.91
101	WE334	104073234	8.0000	106.046875	P	07/01/2033	\$62,368.89	\$66,140.26
101	WE334	108079377	7.7500	106.234375	P	11/01/2031	\$62,246.08	\$66,126.73
106	WH8993	125527660	8.0000	106.046875	P	05/01/2031	\$62,199.40	\$66,960.52
106	WH8993	125148627	7.9600	103.421875	P	03/01/2029	\$63,377.85	\$65,546.56
101	FREP	103991162	7.7500	106.234375	P	12/01/2029	\$61,422.47	\$65,251.78
101	FREP	109518402	7.5000	104.906250	P	07/01/2037	\$62,035.56	\$65,079.18
101	FREP	105382865	8.5000	106.046875	P	10/01/2028	\$60,749.72	\$64,423.18
101	WE334	103788493	7.5000	104.906250	P	03/01/2028	\$60,849.24	\$63,834.86
101	UC22	15302375	9.3400	106.046875	P	04/02/2023	\$60,152.55	\$63,769.90
101	UC22	11976925	7.9900	106.234375	P	08/01/2032	\$59,847.08	\$63,578.17
101	WE334	110124039	7.1850	104.906250	P	11/01/2031	\$60,603.29	\$63,276.84
101	WE334	109534610	8.2500	106.046875	P	01/01/2031	\$59,910.22	\$63,532.92
101	WE334	111447551	6.0000	102.078125	P	08/01/2032	\$62,136.78	\$63,428.06
106	WH5802	123792715	7.7500	106.234375	P	09/01/2034	\$59,380.91	\$63,082.94
106	WH8963	123927352	6.0000	101.484375	P	07/15/2019	\$62,130.76	\$63,053.03
101	WE334	109332502	7.7500	106.234375	P	08/01/2032	\$58,817.40	\$62,484.30
101	FREP	108778986	7.2500	104.906250	P	04/01/2028	\$59,929.11	\$62,239.94
106	WH5802	123787392	9.1250	106.046875	P	07/25/2035	\$58,534.54	\$62,074.05
101	DLFR	124822412	2.0800	106.046875	P	07/01/2030	\$58,478.60	\$62,014.73
101	DLFR	105725782	7.5000	104.906250	P	05/01/2028	\$59,102.65	\$62,002.37
106	WH4517	123742495	9.1500	106.234375	P	03/17/2034	\$58,074.62	\$61,695.21
106	WH5802	123792459	10.5000	106.234375	P	05/01/2034	\$57,861.07	\$61,468.35
101	WE334	108318720	8.5000	103.421875	P	01/01/2032	\$59,272.11	\$61,300.33
101	WE334	110232468	7.5000	104.906250	P	12/01/2032	\$58,346.96	\$61,209.61
101	FREP	110660123	6.2500	102.078125	P	10/01/2032	\$58,655.65	\$60,895.37
101	WH8722	102522341	8.2500	106.046875	P	11/01/2027	\$57,221.15	\$60,681.25
101	WE334	103791273	8.0000	106.046875	P	12/01/2031	\$56,794.14	\$60,228.41
106	WH8993	125146528	7.5000	108.234375	P	10/01/2031	\$56,571.99	\$60,096.90
101	DLFR	125146638	7.2500	104.906250	P	09/01/2032	\$57,042.08	\$59,840.71
101	FREP	113107827	7.8750	103.421875	P	05/01/2026	\$57,764.24	\$59,740.86
106	WH5802	123785222	13.0000	104.906250	P	02/01/2033	\$56,923.59	\$59,716.40
101	FREP	111876146	7.5000	106.234375	P	01/01/2032	\$56,161.52	\$59,662.84
101	DLFR	125110171	8.0000	106.046875	P	03/01/2032	\$56,252.09	\$59,653.58
101	FREP	111031399	7.5000	106.234375	P	02/01/2031	\$55,978.44	\$59,468.35
101	WE334	107877895	8.0000	104.906250	P	03/01/2026	\$56,554.22	\$59,329.91
106	WH8963	123926826	6.5000	103.421875	P	11/01/2032	\$57,206.07	\$59,183.59
106	WH4631	123926735	7.1250	104.906250	P	01/01/2032	\$56,275.76	\$59,035.79
101	WE334	108096280	8.7500	103.421875	P	12/01/2026	\$57,036.56	\$58,988.28
101	WE334	103987194	8.5000	106.046875	P	03/01/2030	\$55,802.12	\$58,964.31
106	WH4631	123926475	7.3750	102.078125	P	11/01/2024	\$57,605.19	\$58,802.30
101	WE334	102462611	8.5000	106.234375	P	08/01/2025	\$55,244.72	\$58,698.88
101	WE334	105215816	7.5000	104.906250	P	02/01/2028	\$55,875.96	\$58,618.36
106	WH5802	123793792	9.6250	104.906250	P	02/02/2035	\$55,805.96	\$58,543.94
101	WE334	106744154	8.5000	106.046875	P	07/01/2029	\$55,044.82	\$58,373.31
101	FREP	110348150	8.5000	102.078125	P	09/01/2024	\$57,079.26	\$58,265.44
101	WE334	113608981	7.2500	104.906250	P	12/01/2032	\$55,325.65	\$58,040.29
101	FREP	108304852	8.2500	106.046875	P	12/01/2030	\$54,523.65	\$57,820.84
101	WE334	103775243	7.4700	102.078125	P	11/01/2024	\$56,510.08	\$57,684.43



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Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

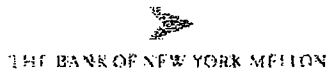
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No.	Loan No.	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	WE334	105472246	8.7500	106.046875	P	02/01/2030	\$54,316.44	\$57,600.89
101	WE334	111449500	7.0000	104.906250	P	10/01/2032	\$54,905.35	\$57,600.19
101	WE334	108297003	8.8750	106.234375	P	06/01/2030	\$54,073.39	\$57,444.53
108	WH5802	123786337	11.2500	106.234375	P	08/01/2034	\$53,965.90	\$57,330.34
101	WE334	107971350	6.8750	103.421875	P	01/01/2032	\$53,404.03	\$57,299.89
108	WH5802	123785511	12.2500	106.046875	P	07/03/2033	\$53,836.42	\$57,091.84
101	WE334	108579665	6.5000	103.421875	P	03/01/2023	\$55,155.12	\$57,042.46
101	WE334	103781936	8.0000	102.078125	P	10/01/2024	\$55,753.15	\$56,911.78
108	WH5802	123786444	7.4900	104.906250	P	01/01/2035	\$53,433.64	\$56,055.23
108	WH8993	125148677	7.5000	106.234375	P	09/01/2032	\$52,654.38	\$55,937.05
101	FREP	110764751	8.2500	106.046875	P	06/01/2031	\$52,497.32	\$55,871.77
101	WE334	108084567	7.0000	104.906250	P	06/01/2028	\$52,731.52	\$55,318.66
101	FREP	107218356	8.5000	106.234375	P	02/01/2036	\$51,659.35	\$54,879.59
101	WE334	105710321	7.7500	106.234375	P	08/01/2031	\$51,099.48	\$54,285.21
101	FREP	105744608	7.5000	106.234375	P	10/01/2031	\$50,877.71	\$54,049.67
101	WE334	106726012	7.2500	104.906250	P	10/01/2028	\$51,500.68	\$54,027.43
108	WH4517	123769830	7.7500	101.484375	P	11/01/2018	\$52,958.90	\$53,744.40
108	WH4631	123926677	7.2500	104.906250	P	03/01/2031	\$51,147.85	\$53,657.29
101	WE334	108084237	6.7500	103.421875	P	09/01/2028	\$51,863.75	\$53,638.46
101	DLFR	21142120	9.0000	106.234375	P	05/01/2027	\$50,067.26	\$53,198.84
101	FREP	109080358	8.7500	106.234375	P	06/01/2025	\$49,824.56	\$52,930.81
101	UC22	15058481	8.9350	103.421875	P	05/01/2033	\$51,048.85	\$52,705.68
108	WH8963	123930166	7.2500	104.015625	P	11/01/2020	\$50,259.86	\$52,278.21
101	UC22	14754568	8.8250	104.906250	P	03/01/2033	\$49,794.07	\$52,237.09
101	WE334	1068701287	8.5000	106.046875	P	02/01/2031	\$49,169.06	\$52,142.25
108	WH8963	123926222	4.5000	99.828125	P	10/01/2019	\$51,833.22	\$51,744.13
108	WH4631	123927196	8.3750	102.765625	P	05/01/2029	\$50,304.73	\$51,695.97
108	WH8963	123929309	9.5000	102.234375	P	12/12/2016	\$50,503.87	\$51,632.32
101	FREP	110798058	6.5000	103.421875	P	11/01/2027	\$49,839.89	\$51,545.33
108	WH8993	125148619	7.5000	104.906250	P	06/01/2028	\$48,817.72	\$51,212.84
108	WH4631	123925737	6.1250	102.078125	P	10/01/2029	\$50,104.39	\$51,145.62
101	WE334	113105225	7.0000	104.906250	P	11/01/2028	\$48,632.61	\$51,018.65
101	WE334	111040655	7.5000	103.421875	P	10/01/2027	\$49,153.53	\$50,835.50
101	DLFR	33503899	10.0000	104.906250	P	11/01/2021	\$46,184.61	\$50,548.67
101	UC22	14286202	10.3750	106.046875	P	09/01/2032	\$47,477.65	\$50,348.56
101	DLFR	124839739	7.7500	103.421875	P	04/01/2026	\$48,638.18	\$50,202.52
101	WE334	111485207	7.5000	106.234375	P	01/01/2032	\$47,318.59	\$50,269.03
101	WE334	112373964	6.7500	103.421875	P	06/01/2032	\$48,557.48	\$50,219.06
108	WH4631	123925703	6.9000	102.078125	P	08/01/2028	\$49,123.22	\$50,144.06
108	WH8993	125148585	7.0000	104.906250	P	09/01/2027	\$47,423.29	\$49,760.00
101	WE334	102588282	8.5000	106.046875	P	07/01/2030	\$46,609.62	\$49,428.05
101	DLFR	102339498	7.5000	106.234375	P	07/01/2023	\$46,014.87	\$48,983.61
101	WE334	110136834	9.5000	106.234375	P	07/01/2027	\$45,563.29	\$48,403.88
101	FREP	109105592	7.0000	104.906250	P	11/01/2031	\$45,555.09	\$47,896.09
108	WH4631	123925091	6.6250	103.421875	P	12/01/2025	\$46,062.43	\$47,638.63
108	WH8993	125140184	7.0000	104.906250	P	10/01/2023	\$45,347.23	\$47,572.08
108	WH4631	123929622	7.5000	104.359375	P	11/20/2017	\$45,269.92	\$47,243.41
101	DLFR	102468796	8.2500	106.046875	P	04/01/2028	\$44,350.35	\$47,032.16
108	WH4631	123928772	5.3750	99.171875	P	11/01/2012	\$47,215.57	\$46,924.57
101	WE334	104291196	7.5000	104.906250	P	04/01/2028	\$44,546.89	\$46,732.26
101	WE334	108099730	8.5000	106.046875	P	08/01/2029	\$43,957.37	\$46,615.42
101	WE334	108087404	8.7500	106.046875	P	12/01/2029	\$43,891.65	\$46,545.72
101	FREP	104159058	8.5000	104.906250	P	06/01/2022	\$44,137.74	\$46,266.19
101	DLFR	125145753	7.7900	106.234375	P	07/01/2029	\$43,390.38	\$46,095.50
108	WH4517	123733073	10.7500	104.359375	P	06/20/2017	\$43,791.07	\$45,700.09
101	WE334	102581773	8.5000	106.046875	P	03/01/2028	\$43,040.49	\$45,643.08
101	FREP	112628847	7.5000	103.421875	P	10/01/2027	\$43,659.37	\$45,153.34
101	WE334	105225189	8.0000	106.234375	P	09/01/2028	\$42,473.21	\$45,121.15
108	WH8963	123930943	6.1250	102.765625	P	10/01/2016	\$43,880.19	\$45,093.75



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Lehman Commercial Paper Inc.

Production Run : 09/17/2008

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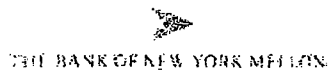
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V91U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	DLFR	124821380	7.2500	104.906250	P	05/01/2031	\$42,762.36	\$44,866.68
101	WE334	108084542	9.0000	105.046875	P	11/01/2030	\$42,028.92	\$44,570.36
101	WE334	106398406	7.5000	106.234375	P	02/01/2026	\$41,678.75	\$44,277.16
101	WE334	107107088	8.5000	105.234375	P	05/01/2024	\$41,207.95	\$43,777.91
101	WE334	109895195	6.3750	102.765625	P	10/01/2022	\$42,382.78	\$43,554.93
101	WE334	108093675	9.5000	105.046875	P	10/01/2029	\$40,897.80	\$43,370.84
101	WE334	104161557	6.5000	103.421875	P	05/01/2036	\$41,886.40	\$43,321.77
101	WE334	103796801	3.0000	106.234375	P	06/01/2025	\$40,408.95	\$42,928.20
101	WE334	102523081	9.5000	104.359375	P	07/01/2017	\$40,881.34	\$42,873.95
101	WE334	110913092	7.8750	106.234375	P	06/01/2032	\$39,774.36	\$42,254.04
101	WE334	103792610	8.0000	106.046875	P	05/01/2029	\$39,797.86	\$42,204.39
101	DLFR	125147256	7.3750	104.906250	P	06/01/2031	\$40,198.37	\$42,170.69
106	WH8993	125148551	7.0000	104.906250	P	02/01/2032	\$40,060.30	\$42,025.76
101	WE334	110137833	8.0000	104.906250	P	07/01/2024	\$39,944.80	\$41,804.59
101	WE334	108588986	6.3750	102.078125	P	04/01/2034	\$41,003.66	\$41,855.77
101	WE334	113648489	7.5000	106.234375	P	10/01/2028	\$39,213.66	\$41,658.28
101	DLFR	124840570	8.5000	104.906250	P	10/01/2021	\$39,608.44	\$41,549.63
101	FREP	103791802	8.0000	106.046875	P	06/01/2029	\$39,144.72	\$41,511.75
101	WE334	109336550	8.1250	102.078125	P	11/01/2034	\$40,658.22	\$41,503.15
106	WH8993	125142737	7.5000	106.234375	P	01/01/2024	\$38,203.18	\$40,594.89
101	DLFR	125145953	8.5000	106.046875	P	11/01/2029	\$38,193.55	\$40,509.07
106	WH4631	123924102	5.2500	101.484375	P	06/01/2014	\$39,858.81	\$40,450.86
101	FREP	108319013	7.0000	104.806250	P	05/01/2028	\$38,209.45	\$40,084.10
101	WE334	103797023	9.0000	106.234375	P	07/01/2027	\$37,720.39	\$40,072.02
106	DLFR	125528190	7.5000	106.234375	P	08/01/2023	\$37,700.81	\$40,051.22
106	WH8993	125523936	6.7500	88.640625	P	10/01/2027	\$40,086.08	\$39,841.16
101	DLFR	9456294	10.0000	101.484375	P	07/01/2020	\$38,916.57	\$39,494.24
101	FREP	104293635	8.2500	106.234375	P	08/01/2025	\$36,875.96	\$39,174.95
101	WE334	103785184	7.5000	106.234375	P	01/01/2029	\$38,323.40	\$38,587.94
101	WE334	104050562	3.5000	103.421875	P	08/01/2026	\$37,247.18	\$38,515.53
101	WE334	111065504	6.0000	99.296875	P	07/01/2026	\$38,216.35	\$37,847.64
101	WE334	102587631	9.0000	106.234375	P	05/01/2030	\$35,612.43	\$37,832.64
101	FREP	20852547	6.5000	102.765625	P	11/01/2016	\$38,612.02	\$37,830.10
101	WE334	103619025	8.0000	106.046875	P	10/01/2029	\$35,591.38	\$37,743.55
106	WH8963	123929341	8.5000	103.421875	P	06/23/2026	\$36,380.04	\$37,624.92
106	WH8993	125526988	7.9000	102.765625	P	06/04/2019	\$36,384.94	\$37,391.21
101	WE334	108092800	9.0000	106.234375	P	06/01/2027	\$34,807.99	\$36,978.05
106	WH8963	123925448	5.3750	100.109375	P	09/01/2013	\$36,707.94	\$36,748.09
106	WH8963	123929440	9.5000	106.234375	P	11/04/2025	\$34,320.59	\$36,460.26
106	WH4631	123924227	8.3750	103.421875	P	06/01/2026	\$35,043.51	\$36,242.68
101	WH6519	31706377	8.2500	106.046875	P	10/01/2035	\$34,123.40	\$36,186.60
101	FREP	107205346	9.0000	103.421875	P	10/01/2026	\$34,565.62	\$35,851.83
101	WE334	105544787	7.5000	106.234375	P	02/01/2029	\$33,053.10	\$35,113.75
101	DLFR	8568263	9.0000	106.046875	P	11/01/2024	\$32,907.85	\$34,897.75
101	FREP	105382287	6.7500	103.421875	P	08/01/2029	\$33,533.24	\$34,689.71
101	WE334	106782236	9.0000	106.046875	P	12/01/2027	\$32,458.28	\$34,420.99
101	WE334	109068501	6.5000	106.046875	P	02/01/2026	\$32,337.06	\$34,292.47
101	WE334	106693898	8.5000	103.421875	P	11/01/2026	\$32,753.59	\$33,874.38
101	WE334	105234398	8.5000	106.046875	P	09/01/2023	\$31,939.81	\$33,871.17
101	DLFR	100582709	9.5000	106.046875	P	05/01/2021	\$31,892.41	\$33,820.90
101	FREP	102334745	8.5000	106.046875	P	09/01/2027	\$31,735.33	\$33,654.33
101	FREP	110543014	8.0000	106.046875	P	05/01/2029	\$31,609.57	\$33,520.86
101	WE334	21190020	8.5000	106.046875	P	03/01/2023	\$30,953.35	\$32,825.06
106	WH8993	125524927	7.1000	104.906250	P	02/01/2027	\$31,247.13	\$32,780.19
101	FREP	104231279	7.7500	104.906250	P	07/01/2028	\$31,196.21	\$32,726.77
101	WE334	108092289	10.5000	102.765625	P	05/01/2019	\$31,368.08	\$32,235.60
101	FREP	108195223	8.0000	106.046875	P	05/01/2028	\$30,217.66	\$32,044.85
106	WH4631	123925604	7.0000	104.906250	P	11/01/2025	\$30,221.85	\$31,704.61
101	WE334	106742430	7.5000	106.234375	P	12/01/2023	\$29,821.09	\$31,680.25



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Lehman Commercial Paper Inc.

Production Run : 09/17/2008

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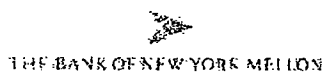
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH8963	123927725	8.5000	104.359375	P	05/01/2017	\$29,577.32	\$31,284.14
101	WE334	108094251	9.5000	104.359375	P	05/01/2016	\$29,633.60	\$31,134.16
106	WH8963	123930927	6.3750	102.765625	P	09/01/2016	\$30,130.10	\$30,963.39
106	DLFR	7585433	8.5000	104.359375	P	05/01/2022	\$29,407.99	\$30,850.82
101	WE334	108776105	10.0000	102.765625	P	10/01/2016	\$29,847.64	\$30,775.88
106	WH8963	125143479	9.0000	102.234375	P	01/01/2017	\$30,084.07	\$30,756.26
101	DLFR	124838715	7.5000	104.906250	P	03/01/2028	\$28,884.68	\$30,301.83
101	WE334	107869661	8.2500	106.046875	P	10/01/2030	\$28,301.90	\$29,907.30
101	UC22	37935718	11.2500	106.046875	P	01/01/2021	\$28,157.85	\$29,860.52
106	WH8963	123927667	8.5000	104.359375	P	11/01/2017	\$28,568.48	\$29,813.89
106	WH8963	123927741	8.5000	104.359375	P	11/01/2017	\$28,414.44	\$29,653.13
106	WH8963	123927733	8.5000	104.359375	P	10/01/2017	\$28,296.88	\$29,529.61
106	WH8963	123927683	8.5000	104.359375	P	01/01/2018	\$27,842.58	\$29,160.70
101	DLFR	113540896	8.5000	106.046875	P	09/01/2022	\$27,421.44	\$29,079.58
101	WE334	108784729	7.5000	106.234375	P	09/01/2023	\$27,242.67	\$28,941.08
101	DLFR	125108683	9.0000	106.046875	P	09/01/2030	\$27,229.00	\$28,875.50
106	WH8963	123927261	9.0000	104.359375	P	01/01/2018	\$27,527.15	\$28,727.16
106	WH8963	123928487	9.6250	104.359375	P	08/01/2016	\$27,393.58	\$28,587.77
106	WH4517	123728578	10.9000	104.015625	P	11/27/2020	\$27,080.56	\$28,168.01
101	WE334	104460746	11.0000	101.484375	P	06/01/2018	\$27,740.39	\$28,152.16
101	FRFP	20432407	9.0000	104.015625	P	09/01/2014	\$26,957.72	\$28,040.24
106	WH8963	123928038	10.3750	104.359375	P	08/01/2017	\$26,337.83	\$28,485.99
106	WH8963	125140761	7.5000	104.015625	P	09/01/2012	\$26,248.58	\$27,302.82
101	WE334	107214942	10.0000	104.359375	P	05/01/2017	\$25,894.01	\$27,022.83
106	WH4631	123928350	9.8000	104.015625	P	11/01/2015	\$25,508.70	\$26,849.10
106	WH8963	123927675	8.5000	104.359375	P	05/01/2018	\$25,588.51	\$26,704.01
101	DLFR	125120238	8.0000	104.015625	P	11/01/2014	\$25,363.31	\$26,381.81
106	WH8963	123928012	9.6250	102.234375	P	03/01/2017	\$25,670.82	\$26,244.40
106	WH8963	123928004	10.2500	102.765625	P	12/01/2016	\$25,079.98	\$25,773.60
101	WE334	102565678	9.0000	106.234375	P	05/01/2025	\$24,203.23	\$25,712.15
106	WH8963	123927665	9.1250	104.015625	P	09/01/2020	\$24,304.00	\$25,987.99
106	WH8963	123927752	8.5000	104.359375	P	10/01/2017	\$24,233.82	\$25,290.26
106	WH8963	123927824	9.7500	101.484375	P	08/01/2018	\$24,334.57	\$24,686.79
106	WH8963	123929580	7.5000	104.359375	P	08/18/2016	\$23,647.82	\$24,678.72
106	WH8963	123927709	8.6000	101.484375	P	10/01/2018	\$23,893.08	\$24,237.59
101	WE334	10112786	8.5000	106.046875	P	04/01/2023	\$22,428.12	\$23,784.32
106	WH8963	123927816	8.8750	101.484375	P	09/01/2018	\$23,096.28	\$23,438.10
106	WH8963	123928152	9.9700	104.015625	P	07/01/2014	\$22,039.52	\$22,924.54
106	WH8963	123928293	9.8000	104.015625	P	10/01/2015	\$21,838.55	\$22,715.54
106	WH8963	123927881	9.1250	103.421875	P	12/01/2021	\$21,676.16	\$22,417.89
101	WE334	109331819	7.6000	106.234375	P	06/01/2032	\$20,222.93	\$21,483.07
101	WE334	104227798	8.2500	106.046875	P	05/01/2029	\$20,017.77	\$21,228.22
106	WH4631	123924615	7.8750	104.015625	P	07/01/2014	\$20,389.69	\$21,208.46
101	WH6096D	124820895	7.0000	104.906250	P	01/01/2024	\$19,864.18	\$20,838.73
106	WH4517	123663627	8.9000	104.015625	P	05/01/2014	\$19,895.56	\$20,694.49
106	WH4631	123925646	5.6250	103.421875	P	05/01/2026	\$19,911.14	\$20,592.47
106	WH8963	125148801	8.0000	104.359375	P	12/01/2017	\$19,435.70	\$20,282.98
106	WH8963	123926263	5.1250	101.484375	P	09/01/2014	\$19,788.83	\$20,082.57
106	WH8963	123928459	9.6250	102.765625	P	12/01/2016	\$19,397.88	\$19,934.35
106	WH4631	123928129	9.9700	102.765625	P	03/01/2014	\$19,134.55	\$19,663.74
101	UC22	38580535	12.0000	104.906250	P	07/01/2021	\$18,623.68	\$19,537.40
101	WE334	102345628	7.5000	100.828125	P	09/01/2013	\$18,981.02	\$18,138.21
106	WH8963	123928178	10.9500	104.015625	P	03/01/2015	\$17,686.95	\$18,397.19
106	WH8963	125523159	9.5000	102.234375	P	01/01/2017	\$17,977.65	\$18,378.76
101	DLFR	104225887	10.5000	104.359375	P	03/01/2016	\$17,463.13	\$18,224.41
106	WH8963	123927345	7.6250	106.234375	P	06/01/2024	\$17,113.21	\$18,180.11
101	FRFP	7856436	8.5000	106.046875	P	04/01/2023	\$17,136.95	\$18,172.25
106	WH4631	123928061	10.9500	102.765625	P	11/01/2013	\$17,440.91	\$17,923.26
106	WH8963	123928442	8.9000	104.359375	P	05/01/2016	\$17,087.47	\$17,832.38



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

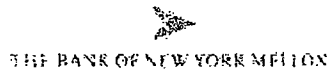
Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	FREP	108802786	9.5000	104.359375	P	08/01/2016	\$17,078.45	\$17,822.96
106	WH8963	125526434	7.0000	104.906250	P	08/01/2023	\$16,970.17	\$17,602.77
105	WH8963	125149542	8.5000	104.359375	P	08/01/2017	\$16,583.10	\$17,410.38
106	WH4631	123928632	6.8750	102.765625	P	12/01/2013	\$15,628.04	\$16,058.20
101	DLFR	102467537	8.5000	103.421675	P	12/01/2026	\$15,211.46	\$15,731.98
101	WE334	106711945	7.0000	104.015625	P	11/01/2008	\$14,317.50	\$14,892.44
101	FREP	104767694	8.0000	106.046875	P	06/01/2029	\$13,492.31	\$14,308.17
101	DLFR	20739710	11.0000	104.359375	P	08/01/2017	\$13,958.97	\$14,127.10
106	WH4631	123926528	6.5000	104.359375	P	01/01/2013	\$13,282.71	\$13,872.19
106	WH8963	123925208	5.1250	101.484375	P	07/01/2011	\$12,755.71	\$12,945.05
106	WH4631	123926495	7.5250	104.359375	P	01/01/2013	\$11,945.63	\$12,435.08
106	WH8963	123929168	5.5000	100.828125	P	10/01/2013	\$11,537.93	\$11,632.57
106	WH4631	123928426	6.8000	104.015625	P	12/01/2015	\$9,744.81	\$10,138.13
106	WH8963	123927908	8.6250	104.359375	P	04/01/2016	\$9,490.72	\$9,904.46
106	WH8963	123927790	9.3750	104.359375	P	03/01/2016	\$9,231.39	\$9,633.82
106	WH8963	123927659	9.7500	104.906250	P	05/01/2020	\$9,021.23	\$9,463.83
106	WH8963	123927642	9.3750	104.906250	P	12/01/2019	\$8,825.10	\$9,048.27
106	WH8963	123927634	9.3750	104.906250	P	12/01/2019	\$7,360.72	\$7,721.86
106	WH4631	123928640	6.6250	104.359375	P	02/01/2009	\$6,799.24	\$7,095.84
106	WH8963	123927351	11.0000	104.015625	P	11/01/2009	\$5,190.79	\$5,359.23
101	FREP	104235197	12.5000	104.015625	P	12/01/2008	\$3,657.52	\$3,804.39
101	FREP	108784166	9.5000	104.015625	P	10/01/2008	\$916.35	\$953.15
106	WH4631	123928558	9.7500	104.015625	P	10/01/2008	\$562.65	\$516.85
106	WH4631	123926438	7.3750	104.015625	P	11/01/2008	\$348.72	\$362.72

Pricing Service Total: 614 Assets \$62,329,559.63 \$65,119,617.54

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH8963	123926214	4.5000	100.000000	P	05/01/2011	\$287,910.85	\$287,910.85
104	WH5207	124088667	6.6538	100.000000	P	12/01/2046	\$244,551.08	\$244,551.08
104	WH5207	124092698	6.6862	100.000000	P	01/01/2047	\$244,381.36	\$244,381.36
104	WH5207	124090822	6.6538	100.000000	P	12/01/2046	\$241,813.99	\$241,813.99
104	WH5207	124078757	6.4862	100.000000	P	10/01/2046	\$241,812.30	\$241,812.30
104	WH5207	124088345	6.6538	100.000000	P	12/01/2046	\$240,488.87	\$240,488.87
104	WH5207	124083668	6.4275	100.000000	P	11/01/2046	\$238,647.16	\$238,647.16
104	WH5207	124084781	6.4275	100.000000	P	11/01/2046	\$238,263.09	\$238,263.09
104	WH5207	124079443	6.4862	100.000000	P	10/01/2046	\$238,142.07	\$238,142.07
104	WH5207	124083155	6.4275	100.000000	P	11/01/2046	\$237,565.32	\$237,565.32
104	WH5207	124081068	6.4862	100.000000	P	11/01/2046	\$237,200.46	\$237,200.46
104	WH5207	124084806	6.4275	100.000000	P	11/01/2046	\$236,388.39	\$236,388.39
104	WH5207	124093097	6.6862	100.000000	P	01/01/2047	\$236,269.89	\$236,269.89
104	WH5207	124080300	6.4862	100.000000	P	10/01/2046	\$235,458.41	\$235,458.41
104	WH5207	124088717	6.6538	100.000000	P	12/01/2046	\$234,431.08	\$234,431.08
104	WH5207	124082660	6.4275	100.000000	P	11/01/2046	\$234,216.84	\$234,216.84
104	WH5207	124085848	6.4275	100.000000	P	11/01/2046	\$232,978.01	\$232,978.01
104	WH5207	124086489	6.4275	100.000000	P	12/01/2046	\$232,218.48	\$232,218.48
104	WH5207	123218539	6.1325	100.000000	P	09/01/2046	\$232,006.14	\$232,006.14
104	WH5207	124090606	6.6538	100.000000	P	12/01/2046	\$231,052.41	\$231,052.41
104	WH5207	124087370	6.6538	100.000000	P	12/01/2046	\$227,530.62	\$227,530.62
104	WH5207	124086364	6.4275	100.000000	P	12/01/2046	\$227,433.59	\$227,433.59
104	WH5207	124077520	5.1325	100.000000	P	10/01/2046	\$226,484.89	\$226,484.89
104	WH5207	124091487	6.6538	100.000000	P	01/01/2047	\$225,582.88	\$225,582.88
104	WH5207	124083866	6.4275	100.000000	P	11/01/2046	\$224,918.61	\$224,918.61
104	WH5207	124078320	6.4862	100.000000	P	10/01/2046	\$224,888.21	\$224,888.21
104	WH5207	124078098	8.4862	100.000000	P	10/01/2046	\$224,768.25	\$224,768.25
104	WH5207	124079667	6.4862	100.000000	P	10/01/2046	\$223,620.92	\$223,620.92
104	WH5207	124080607	6.4862	100.000000	P	10/01/2046	\$222,952.51	\$222,952.51



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

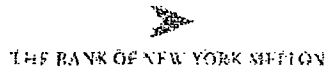
Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman R&L Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124016238	6.1325	100.000000	P	09/01/2046	\$222,470.03	\$222,470.03
104	WH5207	124085523	6.4275	100.000000	P	11/01/2046	\$221,315.34	\$221,315.34
104	WH5207	124077693	6.4862	100.000000	P	10/01/2046	\$220,136.85	\$220,136.85
104	WH5207	124088824	6.6538	100.000000	P	12/01/2046	\$219,159.38	\$219,159.38
104	WH5207	124090432	6.6538	100.000000	P	12/01/2046	\$219,057.80	\$219,057.80
104	WH5207	124078700	6.4862	100.000000	P	10/01/2046	\$218,750.05	\$218,750.05
104	WH5207	124081880	6.4275	100.000000	P	11/01/2046	\$218,439.00	\$218,439.00
104	WH5207	124085026	6.4275	100.000000	P	11/01/2046	\$217,845.92	\$217,845.92
104	WH5207	124081712	6.4862	100.000000	P	11/01/2046	\$217,536.48	\$217,536.48
104	WH5207	124084518	6.4275	100.000000	P	11/01/2046	\$217,056.46	\$217,056.46
104	WH5207	124085893	6.4275	100.000000	P	12/01/2046	\$217,014.93	\$217,014.93
104	WH5207	124086703	6.4275	100.000000	P	12/01/2046	\$216,714.82	\$216,714.82
104	WH5207	124079817	6.4862	100.000000	P	10/01/2046	\$216,454.70	\$216,454.70
104	WH5207	124084146	6.4275	100.000000	P	11/01/2046	\$216,039.54	\$216,039.54
104	WH5207	124093055	6.6862	100.000000	P	01/01/2047	\$214,602.89	\$214,602.89
104	WH5207	124079350	6.4862	100.000000	P	10/01/2046	\$214,107.72	\$214,107.72
104	WH5207	124091646	6.6862	100.000000	P	01/01/2047	\$213,311.36	\$213,311.36
104	WH5207	123216400	6.6538	100.000000	P	06/01/2046	\$213,167.41	\$213,167.41
104	WH5207	124080581	6.4862	100.000000	P	10/01/2046	\$212,791.43	\$212,791.43
104	WH5207	124080556	6.6538	100.000000	P	12/01/2046	\$212,426.64	\$212,426.64
104	WH5207	124085414	6.4275	100.000000	P	12/01/2046	\$212,176.61	\$212,176.61
104	WH5207	124085521	6.4275	100.000000	P	12/01/2046	\$211,271.17	\$211,271.17
104	WH5207	124082694	6.4275	100.000000	P	11/01/2046	\$210,793.51	\$210,793.51
104	WH5207	124077777	6.4862	100.000000	P	10/01/2046	\$210,586.90	\$210,586.90
104	WH5207	124081415	6.4862	100.000000	P	11/01/2046	\$209,389.42	\$209,389.42
104	WH5207	124084096	6.4275	100.000000	P	11/01/2046	\$209,212.17	\$209,212.17
104	WH5207	124081522	6.4862	100.000000	P	11/01/2046	\$208,773.40	\$208,773.40
104	WH5207	124078619	6.4862	100.000000	P	10/01/2046	\$208,142.55	\$208,142.55
104	WH5207	124078437	6.4862	100.000000	P	10/01/2046	\$207,839.05	\$207,839.05
104	WH5207	124089434	6.6538	100.000000	P	12/01/2046	\$205,659.89	\$205,659.89
104	WH5207	124081816	6.4275	100.000000	P	11/01/2046	\$205,628.42	\$205,628.42
104	WH5207	124084484	6.4275	100.000000	P	11/01/2046	\$204,444.87	\$204,444.87
104	WH5207	124085804	6.4275	100.000000	P	11/01/2046	\$203,342.21	\$203,342.21
104	WH5207	124078643	6.4862	100.000000	P	10/01/2046	\$203,033.23	\$203,033.23
104	WH5207	124085101	6.4275	100.000000	P	11/01/2046	\$203,017.03	\$203,017.03
104	WH5207	124082439	6.4275	100.000000	P	11/01/2046	\$202,973.38	\$202,973.38
104	WH5207	124092008	6.6862	100.000000	P	01/01/2047	\$202,752.94	\$202,752.94
104	WH5207	124085143	6.4275	100.000000	P	11/01/2046	\$202,450.50	\$202,450.50
104	WH5207	124088279	6.6538	100.000000	P	12/01/2046	\$200,511.34	\$200,511.34
104	WH5207	124078049	6.4862	100.000000	P	10/01/2046	\$200,445.42	\$200,445.42
104	WH5207	124091620	6.6862	100.000000	P	01/01/2047	\$200,131.10	\$200,131.10
104	WH5207	124089624	6.6538	100.000000	P	12/01/2046	\$199,227.12	\$199,227.12
104	WH5207	124085308	6.4275	100.000000	P	11/01/2046	\$198,519.33	\$198,519.33
104	WH5207	124077561	6.4862	100.000000	P	10/01/2046	\$196,681.24	\$196,681.24
104	WH5207	124087974	6.6538	100.000000	P	12/01/2046	\$193,297.13	\$193,297.13
104	WH5207	124085457	6.4275	100.000000	P	11/01/2046	\$193,136.02	\$193,136.02
104	WH5207	124081811	6.4275	100.000000	P	11/01/2046	\$193,002.83	\$193,002.83
104	WH5207	124081844	6.6862	100.000000	P	01/01/2047	\$192,558.55	\$192,558.55
104	WH5207	124085499	6.4275	100.000000	P	11/01/2046	\$191,974.95	\$191,974.95
104	WH5207	124086992	6.4275	100.000000	P	12/01/2046	\$191,559.26	\$191,559.26
104	WH5207	124088186	6.6538	100.000000	P	12/01/2046	\$191,406.28	\$191,406.28
104	WH5207	124088030	6.6538	100.000000	P	12/01/2046	\$191,053.97	\$191,053.97
104	WH5207	124089475	6.6538	100.000000	P	12/01/2046	\$190,359.84	\$190,359.84
104	WH5207	124080128	6.1862	100.000000	P	10/01/2046	\$187,591.88	\$187,591.88
104	WH5207	124088808	6.6538	100.000000	P	12/01/2046	\$185,434.62	\$185,434.62
104	WH5207	124084936	6.4275	100.000000	P	11/01/2046	\$185,327.31	\$185,327.31
104	WH5207	124092685	6.6862	100.000000	P	01/01/2047	\$185,048.25	\$185,048.25
104	WH5207	124082801	6.4275	100.000000	P	11/01/2046	\$184,874.45	\$184,874.45
104	WH5207	124080680	6.4862	100.000000	P	10/01/2046	\$184,054.00	\$184,054.00



The Bank of New York
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Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

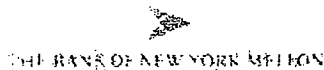
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Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124081983	6.4862	100.000000	P	11/01/2046	\$184,026.67	\$184,026.67
104	WH5207	124084658	6.4275	100.000000	P	11/01/2046	\$183,952.52	\$183,952.52
104	WH5207	124090507	6.6538	100.000000	P	12/01/2046	\$183,186.00	\$183,186.00
104	WH5207	124089400	6.6538	100.000000	P	12/01/2046	\$182,874.60	\$182,874.60
104	WH5207	124067099	6.4275	100.000000	P	12/01/2046	\$182,620.83	\$182,620.83
104	WH5207	124080621	6.4862	100.000000	P	10/01/2046	\$181,398.95	\$181,398.95
104	WH5207	124090283	6.6538	100.000000	P	12/01/2046	\$181,141.22	\$181,141.22
104	WH5207	124086688	6.4275	100.000000	P	12/01/2046	\$179,516.33	\$179,516.33
104	WH5207	124083593	6.4275	100.000000	P	11/01/2046	\$178,999.32	\$178,999.32
104	WH5207	124089962	6.6538	100.000000	P	12/01/2046	\$178,655.20	\$178,655.20
104	WH5207	123220063	5.1325	100.000000	P	09/01/2046	\$176,966.77	\$176,966.77
104	WH5207	124081877	6.4862	100.000000	P	11/01/2046	\$176,574.72	\$176,574.72
104	WH5207	124089152	6.6538	100.000000	P	12/01/2046	\$176,476.94	\$176,476.94
104	WH5207	124085341	6.4275	100.000000	P	11/01/2046	\$175,942.01	\$175,942.01
104	WH5207	124079914	6.4862	100.000000	P	10/01/2046	\$175,120.87	\$175,120.87
104	WH5207	124085911	6.4275	100.000000	P	11/01/2046	\$174,945.41	\$174,945.41
104	WH5207	124086109	6.4275	100.000000	P	11/01/2046	\$174,737.43	\$174,737.43
104	WH5207	124086950	6.4275	100.000000	P	12/01/2046	\$174,674.20	\$174,674.20
104	WH5207	124064724	6.4275	100.000000	P	11/01/2046	\$172,674.40	\$172,674.40
104	WH5207	124088830	6.6538	100.000000	P	12/01/2046	\$171,867.43	\$171,867.43
104	WH5207	124083205	6.4275	100.000000	P	11/01/2046	\$171,650.51	\$171,650.51
104	WH5207	124092230	6.6862	100.000000	P	01/01/2047	\$170,068.95	\$170,068.95
104	WH5207	123223620	6.4688	100.000000	P	08/01/2046	\$169,985.31	\$169,985.31
104	WH5207	124091884	6.6862	100.000000	P	01/01/2047	\$168,376.70	\$168,376.70
104	WH5207	124078460	6.4862	100.000000	P	10/01/2046	\$167,944.06	\$167,944.06
104	WH5207	124089608	6.6538	100.000000	P	12/01/2046	\$167,488.91	\$167,488.91
104	WH5207	124067396	6.6538	100.000000	P	12/01/2046	\$166,552.90	\$166,552.90
104	WH5207	124079104	6.4862	100.000000	P	10/01/2046	\$166,298.14	\$166,298.14
104	WH5207	124079989	6.4862	100.000000	P	10/01/2046	\$165,236.14	\$165,236.14
104	WH5207	124081217	6.4862	100.000000	P	11/01/2046	\$164,381.20	\$164,381.20
104	WH5207	124088055	6.6538	100.000000	P	12/01/2046	\$164,280.23	\$164,280.23
104	WH5207	124088832	6.6538	100.000000	P	12/01/2046	\$164,274.45	\$164,274.45
104	WH5207	124081449	6.4862	100.000000	P	11/01/2046	\$162,295.41	\$162,295.41
104	WH5207	124077991	6.4862	100.000000	P	10/01/2046	\$161,719.14	\$161,719.14
104	WH5207	124090440	6.6538	100.000000	P	12/01/2046	\$160,088.14	\$160,088.14
104	WH5207	124092578	6.6538	100.000000	P	01/01/2047	\$158,000.73	\$158,000.73
104	WH5207	124077579	6.4862	100.000000	P	10/01/2046	\$157,921.27	\$157,921.27
104	WH5207	124083395	6.4275	100.000000	P	11/01/2046	\$157,864.06	\$157,864.06
104	WH5207	124090739	6.6538	100.000000	P	12/01/2046	\$157,492.80	\$157,492.80
104	WH5207	124084013	6.4275	100.000000	P	11/01/2046	\$157,417.61	\$157,417.61
104	WH5207	124083544	6.4275	100.000000	P	11/01/2046	\$157,246.71	\$157,246.71
104	WH5207	124084971	6.4275	100.000000	P	11/01/2046	\$157,029.80	\$157,029.80
104	WH5207	124080136	6.4862	100.000000	P	10/01/2046	\$156,658.73	\$156,658.73
104	WH5207	124084617	6.4275	100.000000	P	11/01/2046	\$154,276.39	\$154,276.39
104	WH5207	124086471	6.4275	100.000000	P	12/01/2046	\$153,390.53	\$153,390.53
104	WH5207	124078833	6.4862	100.000000	P	10/01/2046	\$152,724.50	\$152,724.50
104	WH5207	124078906	6.4862	100.000000	P	10/01/2046	\$152,510.18	\$152,510.18
104	WH5207	124082132	6.4862	100.000000	P	11/01/2046	\$150,830.55	\$150,830.55
104	WH5207	124065796	6.4275	100.000000	P	11/01/2046	\$150,704.59	\$150,704.59
104	WH5207	124085010	6.4275	100.000000	P	11/01/2046	\$149,974.32	\$149,974.32
104	WH5207	124084377	6.4275	100.000000	P	11/01/2046	\$149,775.02	\$149,775.02
104	WH5207	124080003	6.4862	100.000000	P	10/01/2046	\$149,150.36	\$149,150.36
104	WH5207	124080037	6.4862	100.000000	P	10/01/2046	\$147,886.16	\$147,886.16
104	WH5207	124080085	6.6538	100.000000	P	12/01/2046	\$146,456.11	\$146,456.11
104	WH5207	124085679	6.4275	100.000000	P	11/01/2046	\$145,548.92	\$145,548.92
104	WH5207	124082363	6.4275	100.000000	P	11/01/2046	\$142,538.61	\$142,538.61
104	WH5207	124090598	6.6538	100.000000	P	12/01/2046	\$140,774.79	\$140,774.79
104	WH5207	124088806	6.6538	100.000000	P	12/01/2046	\$140,665.45	\$140,665.45
104	WH5207	124083680	6.4275	100.000000	P	11/01/2046	\$140,133.97	\$140,133.97



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

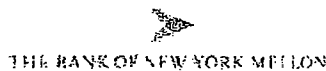
Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$98,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124081779	6.4275	100.000000	P	11/01/2046	\$139,870.76	\$139,870.76
104	WH5207	124088550	6.6538	100.000000	P	12/01/2046	\$139,302.81	\$139,302.81
104	WH5207	124082298	6.4275	100.000000	P	11/01/2046	\$139,284.80	\$139,284.80
104	WH5207	124081727	6.6538	100.000000	P	12/01/2046	\$138,992.60	\$138,992.60
104	WH5207	124090316	6.6538	100.000000	P	12/01/2046	\$138,838.83	\$138,838.83
104	WH5207	124082736	6.4275	100.000000	P	11/01/2046	\$137,724.10	\$137,724.10
104	WH5207	124089244	6.6538	100.000000	P	12/01/2046	\$136,585.27	\$136,585.27
104	WH5207	124090424	6.6538	100.000000	P	12/01/2046	\$135,559.48	\$135,559.48
104	WH5207	124087859	6.6538	100.000000	P	12/01/2046	\$134,048.41	\$134,048.41
104	WH5207	124080441	6.4862	100.000000	P	10/01/2046	\$133,572.51	\$133,572.51
104	WH5207	124089285	6.6538	100.000000	P	12/01/2046	\$133,371.69	\$133,371.69
104	WH5207	124081203	6.4862	100.000000	P	11/01/2046	\$133,180.26	\$133,180.26
104	WH5207	124078975	6.4862	100.000000	P	10/01/2046	\$133,160.60	\$133,160.60
104	WH5207	124087958	6.6538	100.000000	P	12/01/2046	\$132,299.45	\$132,299.45
104	WH5207	124078817	6.4862	100.000000	P	10/01/2046	\$130,898.16	\$130,898.16
104	WH5207	124088873	6.6538	100.000000	P	12/01/2046	\$130,485.24	\$130,485.24
104	WH5207	124063163	6.4275	100.000000	P	11/01/2046	\$130,029.77	\$130,029.77
104	WH5207	124080755	6.4862	100.000000	P	10/01/2046	\$129,289.28	\$129,289.28
104	WH5207	124081778	6.6538	100.000000	P	01/01/2047	\$128,631.22	\$128,631.22
104	WH5207	124079484	6.4862	100.000000	P	10/01/2046	\$127,732.18	\$127,732.18
104	WH5207	124088881	6.6538	100.000000	P	12/01/2046	\$127,312.32	\$127,312.32
104	WH5207	124090366	6.6538	100.000000	P	12/01/2046	\$126,400.19	\$126,400.19
104	WH5207	124085782	6.4275	100.000000	P	11/01/2046	\$125,352.17	\$125,352.17
104	WH5207	124092693	6.6862	100.000000	P	01/01/2047	\$125,002.08	\$125,002.08
104	WH5207	124092891	6.6538	100.000000	P	01/01/2047	\$124,260.46	\$124,260.46
104	WH5207	124087603	6.6538	100.000000	P	12/01/2046	\$122,925.12	\$122,925.12
104	WH5207	124092438	6.6538	100.000000	P	01/01/2047	\$122,740.73	\$122,740.73
104	WH5207	124079260	6.4862	100.000000	P	10/01/2046	\$122,655.64	\$122,655.64
104	WH5207	124083325	6.4275	100.000000	P	11/01/2046	\$121,361.03	\$121,361.03
104	WH5207	124084443	6.4275	100.000000	P	11/01/2046	\$120,908.89	\$120,908.89
104	WH5207	124090572	6.6538	100.000000	P	12/01/2046	\$120,861.23	\$120,861.23
104	WH5207	124083106	6.4275	100.000000	P	11/01/2046	\$120,489.02	\$120,489.02
104	WH5207	124079252	6.4862	100.000000	P	10/01/2046	\$120,461.21	\$120,461.21
104	WH5207	124087966	6.6538	100.000000	P	12/01/2046	\$119,722.25	\$119,722.25
104	WH5207	124092081	6.6862	100.000000	P	01/01/2047	\$119,377.50	\$119,377.50
104	WH5207	124088491	6.6538	100.000000	P	12/01/2046	\$119,305.63	\$119,305.63
104	WH5207	124083607	6.4275	100.000000	P	11/01/2046	\$118,513.34	\$118,513.34
104	WH5207	124092909	6.6862	100.000000	P	01/01/2047	\$118,325.03	\$118,325.03
104	WH5207	124082306	6.4275	100.000000	P	11/01/2046	\$118,043.74	\$118,043.74
104	WH5207	124084559	6.4275	100.000000	P	11/01/2046	\$117,258.29	\$117,258.29
104	WH5207	124090648	6.6538	100.000000	P	12/01/2046	\$116,919.74	\$116,919.74
104	WH5207	124078957	6.4862	100.000000	P	10/01/2046	\$116,914.68	\$116,914.68
104	WH5207	124080631	6.4862	100.000000	P	10/01/2046	\$116,463.81	\$116,463.81
104	WH5207	124082892	6.4275	100.000000	P	11/01/2046	\$114,752.00	\$114,752.00
104	WH5207	124077629	6.4862	100.000000	P	10/01/2046	\$113,855.07	\$113,855.07
104	WH5207	124089392	6.6538	100.000000	P	12/01/2046	\$113,381.47	\$113,381.47
104	WH5207	124086810	6.4275	100.000000	P	12/01/2046	\$112,618.56	\$112,618.56
104	WH5207	124083874	6.4275	100.000000	P	11/01/2046	\$112,035.89	\$112,035.89
104	WH5207	124092206	6.6862	100.000000	P	01/01/2047	\$110,821.80	\$110,821.80
104	WH5207	124089229	6.6538	100.000000	P	01/01/2047	\$110,743.81	\$110,743.81
104	WH5207	124080235	6.4862	100.000000	P	10/01/2046	\$110,446.25	\$110,446.25
104	WH5207	124089772	6.6538	100.000000	P	12/01/2046	\$110,226.92	\$110,226.92
104	WH5207	124088681	6.6538	100.000000	P	12/01/2046	\$108,801.44	\$108,801.44
104	WH5207	124078023	6.4862	100.000000	P	10/01/2046	\$107,248.35	\$107,248.35
104	WH5207	124085200	6.4275	100.000000	P	11/01/2046	\$106,890.20	\$106,890.20
104	WH5207	124085697	6.4275	100.000000	P	11/01/2046	\$106,414.87	\$106,414.87
104	WH5207	124078932	6.4862	100.000000	P	10/01/2046	\$106,350.34	\$106,350.34
104	WH5207	124079096	6.4862	100.000000	P	10/01/2046	\$106,100.35	\$106,100.35
104	WH5207	124079823	6.4862	100.000000	P	10/01/2046	\$106,033.78	\$106,033.78



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124088915	6.6538	100.000000	P	12/01/2046	\$104,842.33	\$104,842.33
104	WH5207	124088671	6.4275	100.000000	P	11/01/2046	\$104,358.15	\$104,358.15
104	WH5207	124085374	6.4275	100.000000	P	11/01/2046	\$104,177.71	\$104,177.71
104	WH5207	124082388	6.6538	100.000000	P	01/01/2047	\$103,745.76	\$103,745.76
104	WH5207	124084914	6.4275	100.000000	P	11/01/2046	\$102,060.16	\$102,060.16
104	WH5207	124081596	6.6862	100.000000	P	01/01/2047	\$101,594.93	\$101,594.93
104	WH5207	124085929	6.4275	100.000000	P	11/01/2046	\$99,178.61	\$99,178.61
104	WH5207	123222165	9.1325	100.000000	P	09/01/2046	\$99,058.92	\$99,058.92
104	WH5207	124081655	6.4862	100.000000	P	11/01/2046	\$95,722.68	\$95,722.68
104	WH5207	124084351	6.4275	100.000000	P	11/01/2046	\$95,591.25	\$95,591.25
104	WH5207	124088634	6.6538	100.000000	P	12/01/2046	\$95,536.55	\$95,536.55
104	WH5207	124074930	6.4862	100.000000	P	10/01/2046	\$95,272.00	\$95,272.00
106	WH8963	123928780	4.8750	100.000000	P	07/01/2013	\$93,877.09	\$93,877.09
104	WH5207	124083783	6.4275	100.000000	P	11/01/2046	\$89,150.25	\$89,150.25
106	WH4517	123709637	5.1000	100.000000	P	08/19/2023	\$79,574.89	\$79,574.89
106	WH8963	123928248	4.8250	100.000000	P	11/01/2014	\$78,816.27	\$78,816.27
106	WH8963	123924391	4.5000	100.000000	P	05/01/2011	\$69,858.20	\$69,858.20
106	WH4631	123920034	5.0000	100.000000	P	09/01/2015	\$59,067.36	\$59,067.36
101	WE334	110808631	5.9500	100.000000	P	02/01/2025	\$56,591.76	\$56,591.76
106	WH4631	123925281	4.5000	100.000000	P	08/01/2013	\$50,904.64	\$50,904.64
106	WH4631	123924128	4.7500	100.000000	P	10/01/2014	\$47,962.22	\$47,962.22
106	WH4631	123926016	4.3750	100.000000	P	06/01/2013	\$41,502.87	\$41,502.87
106	WH8963	123924045	4.8250	100.000000	P	04/01/2014	\$41,233.43	\$41,233.43
106	WH4631	123924300	4.8750	100.000000	P	09/01/2013	\$31,954.77	\$31,954.77
106	WH8963	123930114	5.2500	100.000000	P	02/01/2016	\$18,245.71	\$18,245.71
106	WH4631	123924851	6.1250	100.000000	P	02/01/2012	\$16,688.90	\$16,688.90
106	WH8963	123925877	5.8750	100.000000	P	01/01/2012	\$13,472.34	\$13,472.34
101	DLFR	103798219	8.7500	100.000000	P		\$1,122.17	\$1,122.17
101	FREP	103797510	9.0000	100.000000	P		\$483.64	\$483.64
101	FREP	109342899	7.5000	100.000000	P		\$406.92	\$406.92

Pricing Service Total :	236 Assets	\$37,817,034.43	\$37,817,034.43
Grade B Total :	850 Assets	\$100,146,594.06	\$102,936,651.97
Total:	850 Assets	\$100,146,594.06	\$102,936,651.97
		Required Amount :	\$96,000,000.00
		Excess Amount :	\$6,936,651.97

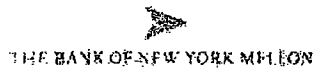
Status Key

A - Allocated
P - Preallocated

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EXHIBIT B

Residential Loans



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008 LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	WH6521	40005175	7.8750	104.906250	P	02/01/2037	\$873,110.18	\$915,947.15
108	WH4517	123789471	6.8500	102.078125	P	08/03/2035	\$682,500.00	\$696,683.20
101	WH5013	33629023	6.8250	102.078125	P	01/01/2037	\$620,599.30	\$633,496.13
101	WH8500	33689357	8.1250	106.046875	P	01/01/2037	\$570,000.00	\$604,467.19
101	WE07	32292997	7.2500	104.906250	P	01/01/2036	\$561,750.00	\$588,310.86
104	DLFR	125005033	7.0000	104.906250	P	03/01/2037	\$560,000.00	\$587,475.00
108	WH5802	123790529	9.5000	106.046875	P	08/20/2035	\$492,554.75	\$522,444.97
101	WH6342	33684350	6.8250	103.421875	P	12/01/2036	\$492,423.23	\$509,273.34
101	WH5013	40417735	8.2750	106.046875	P	02/01/2037	\$477,270.95	\$508,130.93
101	WH8500	33491523	6.8750	103.421875	P	12/01/2036	\$460,000.00	\$475,740.63
105	WH8963	123030802	5.3750	99.828125	P	03/01/2020	\$471,291.83	\$470,481.80
101	UC22	39436091	6.1250	102.078125	P	04/01/2035	\$457,340.32	\$468,844.42
101	WH8592	45010287	7.6750	104.906250	P	02/01/2037	\$443,712.26	\$465,481.89
101	WH6521	40309304	7.7500	104.906250	P	04/01/2037	\$398,983.55	\$418,957.32
101	WE14	45464591	7.1750	104.906250	P	03/01/2037	\$395,000.00	\$414,379.89
108	WH4517	123787095	6.7500	103.421875	P	08/01/2035	\$397,179.55	\$410,770.54
108	WH4517	123620188	6.2500	102.078125	P	10/01/2034	\$391,739.63	\$399,890.47
101	WH6342	40151831	7.5000	104.906250	P	05/01/2037	\$376,000.00	\$394,347.50
101	WE14	32208183	6.5000	103.421875	P	01/01/2036	\$374,398.44	\$387,727.00
101	WH5013	33671683	7.2500	104.906250	P	01/01/2037	\$363,714.29	\$381,559.02
104	DLFR	124982745	8.8250	106.046875	P	04/01/2037	\$358,701.51	\$380,391.85
101	FRFP	111448601	6.2500	102.078125	P	12/01/2032	\$356,322.02	\$364,033.07
108	WH5802	123790644	8.2500	102.078125	P	08/01/2035	\$352,000.00	\$359,315.00
101	UC22	32592222	8.8250	103.421875	P	03/01/2036	\$341,116.82	\$352,789.20
101	WH6519	33780141	7.3750	104.906250	P	01/01/2037	\$335,900.00	\$352,360.09
109	WH4517	123643249	6.7000	100.640625	P	07/01/2035	\$348,417.78	\$348,417.78
106	WH8963	123925099	5.5000	102.234375	P	10/01/2019	\$338,591.35	\$347,179.09
108	WH5802	123788416	7.5000	105.234375	P	04/01/2035	\$324,305.23	\$344,824.70
101	WE14	36942889	5.2500	100.640625	P	08/01/2035	\$320,000.00	\$322,050.00
101	UC22	15304074	7.8800	104.906250	P	06/01/2033	\$300,421.77	\$315,381.21
106	DLFR	125117059	7.2500	104.906250	P	06/01/2037	\$286,579.97	\$318,278.11
101	WE14	38801130	8.0000	106.046875	P	08/01/2036	\$285,000.00	\$302,233.59
108	WH5802	123787859	7.5000	105.234375	P	12/01/2035	\$284,288.89	\$302,012.53
108	WH5802	123787533	6.0000	102.234375	P	08/01/2020	\$282,800.11	\$299,342.36
101	UC22	15302342	8.2500	103.421875	P	04/01/2033	\$286,606.23	\$296,413.54
101	UC22	15473811	9.2500	106.046875	P	06/01/2033	\$274,782.79	\$291,398.56
101	WH6519	40014425	6.8000	102.078125	P	02/01/2037	\$271,200.00	\$278,895.88
101	WE14	32754886	7.0000	104.906250	P	06/01/2036	\$262,914.69	\$275,813.94
101	DLFR	102759313	9.3750	106.046875	P	07/01/2030	\$254,898.14	\$270,311.51
101	UC22	15050388	7.8750	104.906250	P	03/01/2033	\$254,140.10	\$266,608.85
101	DLFR	33038712	13.8750	106.046875	P	06/01/2036	\$239,863.55	\$254,367.80
108	WH4517	123722910	7.9500	104.906250	P	09/01/2033	\$242,249.99	\$254,109.81
101	UC22	31366677	6.0000	102.078125	P	03/01/2035	\$245,227.19	\$250,323.32
101	UC22	38019998	7.0000	104.906250	P	05/01/2036	\$232,000.00	\$243,382.50
101	UC22	123191421	7.7500	104.906250	P	11/01/2036	\$229,819.69	\$241,095.22
108	WH5802	123792137	10.1250	106.046875	P	10/01/2033	\$226,538.31	\$240,238.80
108	WH5802	123768077	10.1250	106.046875	P	09/23/2035	\$223,521.63	\$237,037.70
101	UC22	15650617	9.6250	106.046875	P	08/01/2033	\$221,131.43	\$234,502.97
101	UC22	117817585	6.5000	103.421875	P	09/01/2035	\$221,389.30	\$228,964.97
104	DLFR	124983913	7.7500	104.906250	P	05/01/2037	\$216,498.94	\$227,120.92
101	UC22	39803082	8.6000	106.046875	P	12/01/2036	\$212,500.00	\$225,349.61
101	UC22	38639092	7.7500	104.906250	P	08/01/2036	\$210,000.00	\$220,303.13
101	UC22	38873113	7.5000	104.906250	P	09/01/2036	\$210,000.00	\$220,303.13
101	UC22	33368846	7.5000	104.906250	P	10/01/2036	\$209,987.43	\$220,300.43
108	WH5802	123787134	6.6750	103.421875	P	09/01/2035	\$211,998.83	\$219,253.16
101	WE334	11995882	7.3750	104.906250	P	10/01/2032	\$207,390.00	\$217,565.07
108	WH5802	123790255	6.1500	102.078125	P	11/01/2035	\$210,147.00	\$214,514.12
101	UC22	38728887	7.6250	104.906250	P	06/01/2036	\$201,593.79	\$211,064.66
106	WH8963	123825174	4.3750	99.640625	P	11/01/2019	\$211,201.57	\$210,442.58



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LOPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WHS802	123792335	10.1250	106.046875	P	09/01/2035	\$191,495.17	\$203,074.64
101	DLFR	33187826	12.5000	104.906250	P	09/01/2021	\$191,901.23	\$201,316.38
106	DLFR	125521443	7.7500	106.234375	P	07/01/2032	\$187,865.61	\$199,577.86
101	UC22	14011712	10.3750	106.046875	P	09/01/2032	\$182,281.85	\$193,304.21
101	UC22	14011738	10.3750	106.046875	P	09/01/2032	\$182,281.85	\$193,304.21
101	UC22	14015234	10.3750	106.046875	P	09/01/2032	\$182,281.85	\$193,304.21
108	WH4517	123715005	7.6500	104.906250	P	03/01/2033	\$183,975.90	\$193,002.22
101	UC22	11588765	7.2500	104.906250	P	02/01/2032	\$182,767.69	\$191,734.73
101	WE334	115653991	6.5800	103.421875	P	01/01/2035	\$184,395.54	\$180,705.32
101	WH6342	33678392	8.6250	102.078125	P	07/01/2037	\$184,990.00	\$188,834.32
108	WH5802	123782633	11.1250	104.906250	P	02/01/2034	\$178,691.42	\$187,353.57
101	WH4513	33374273	7.6250	104.906250	P	10/01/2036	\$175,075.50	\$183,687.24
101	WH8592	38527958	9.5000	106.046875	P	08/01/2036	\$169,932.71	\$180,288.33
104	DLFR	124981507	8.0000	106.046875	P	09/01/2036	\$168,750.00	\$178,854.10
101	UC22	15881168	7.1250	104.906250	P	07/01/2033	\$170,444.71	\$178,887.19
106	WH5802	123792483	7.1250	104.906250	P	08/01/2034	\$168,547.84	\$176,817.32
101	WE334	110912789	7.0000	104.906250	P	03/01/2032	\$166,755.80	\$174,937.26
101	UC22	38532602	7.8750	104.906250	P	07/01/2036	\$169,030.00	\$174,144.38
108	WH4517	123667289	7.0000	104.906250	P	09/01/2034	\$165,430.40	\$173,546.83
101	WE334	107024051	7.0000	104.906250	P	12/01/2033	\$164,337.05	\$172,399.84
101	WE334	107365561	7.5000	106.234375	P	11/01/2031	\$160,226.00	\$170,215.09
101	UC22	16058951	7.2500	103.421875	P	04/01/2033	\$164,353.15	\$169,877.11
101	WE334	110215175	6.8750	103.421875	P	05/01/2032	\$162,596.69	\$168,160.56
101	WE334	108595018	6.2500	102.078125	P	01/01/2035	\$163,537.07	\$166,935.57
101	FREP	102465440	7.0000	104.906250	P	10/01/2037	\$153,635.38	\$161,173.12
101	UC22	14774442	7.2500	104.359375	P	01/01/2018	\$162,116.25	\$168,749.69
108	WH4517	123753642	8.5000	103.421875	P	11/01/2032	\$152,792.92	\$158,021.30
101	UC22	14341689	9.7500	106.046875	P	10/01/2032	\$148,808.04	\$157,800.28
101	WE334	106737257	7.5000	104.906250	P	08/01/2028	\$150,199.26	\$157,568.41
106	WH8592	123924598	4.5000	88.826125	P	04/01/2019	\$157,441.38	\$157,170.78
101	WE334	108085366	7.5000	106.234375	P	10/01/2031	\$146,835.64	\$155,571.22
101	WE334	111565560	6.8750	103.421875	P	10/01/2032	\$150,358.20	\$155,503.27
108	WH4517	123688228	6.1900	102.078125	P	10/01/2034	\$152,242.97	\$155,406.77
101	FREP	107104599	7.2500	104.906250	P	07/01/2033	\$147,104.36	\$154,635.99
101	WE334	107197519	7.5000	106.234375	P	08/01/2031	\$145,642.92	\$154,616.61
108	WH5802	123788845	5.8750	100.640625	P	12/01/2035	\$151,565.51	\$152,536.48
101	WE334	106744386	8.0000	106.046875	P	08/01/2030	\$143,353.30	\$152,021.69
101	FREP	107681424	6.7500	103.421875	P	10/01/2035	\$146,643.04	\$151,680.98
106	WH8993	125148650	6.5000	103.421875	P	03/01/2032	\$144,900.80	\$149,850.12
101	DLFR	125128009	6.7500	103.421875	P	10/01/2033	\$144,530.83	\$149,476.29
106	WH8592	123924789	4.5000	99.828125	P	01/01/2020	\$147,073.28	\$146,820.49
108	WH5802	123783579	6.6400	103.421875	P	09/01/2035	\$141,596.70	\$146,441.95
106	WH8993	125526621	6.5000	103.421875	P	03/01/2024	\$140,511.51	\$145,319.64
108	WH5802	123787491	10.6000	106.046875	P	09/01/2035	\$136,831.15	\$145,105.16
108	WH4517	123695793	6.2900	102.078125	P	09/01/2035	\$140,674.70	\$143,598.10
106	WH8993	125527275	6.8100	103.421875	P	04/01/2032	\$138,703.97	\$143,450.25
101	UC22	15810690	6.3550	102.078125	P	08/01/2033	\$140,369.75	\$143,286.81
101	FREP	109590633	6.5000	103.421875	P	07/01/2035	\$138,518.30	\$143,258.22
101	WE334	108264490	7.2500	104.906250	P	02/01/2032	\$136,302.41	\$142,989.75
101	DLFR	104230206	8.5000	106.046875	P	01/01/2028	\$134,509.78	\$142,643.42
101	DLFR	124926553	7.0000	104.906250	P	06/01/2036	\$135,153.47	\$141,784.44
101	WE334	106599764	7.2950	104.906250	P	12/01/2035	\$134,944.79	\$141,586.52
108	WH5802	123788804	5.9900	100.640625	P	07/01/2035	\$140,239.25	\$141,137.66
101	UC22	11725579	6.9050	106.046875	P	04/01/2032	\$132,920.35	\$140,857.88
108	WH5802	123790875	9.3750	106.046875	P	10/01/2033	\$132,724.47	\$140,750.15
108	WH4517	123636425	5.8750	100.640625	P	11/01/2034	\$139,285.71	\$140,178.01
108	WH4517	123668428	7.0850	104.906250	P	12/01/2033	\$133,616.88	\$140,172.46
106	WH8592	123928988	4.7500	99.171375	P	04/01/2013	\$141,223.28	\$140,053.77
101	FREP	108078585	7.2500	104.906250	P	12/01/2029	\$133,433.60	\$139,880.19



**The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.**

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$98,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	DLFR	124826751	7.2500	104.906250	P	05/01/2032	\$133,380.83	\$139,924.83
101	WH5401	38248027	6.1250	106.046875	P	06/01/2038	\$131,800.59	\$139,770.41
101	UC22	11729863	7.6400	106.234375	P	04/01/2032	\$131,424.05	\$139,817.52
108	WH4517	123741233	7.9900	104.906250	P	12/01/2033	\$132,969.75	\$139,493.58
108	WH5802	123787558	9.2500	106.046875	P	08/23/2035	\$131,115.59	\$139,043.89
101	WE334	111500344	7.2500	104.906250	P	03/01/2032	\$132,459.21	\$138,867.98
101	WE334	111132488	7.3750	103.421875	P	08/01/2031	\$133,928.51	\$138,511.38
106	WH4631	123930851	4.8750	98.828125	P	10/01/2020	\$136,685.30	\$139,446.93
106	WH8863	123928590	7.0000	104.016625	P	06/01/2009	\$132,493.65	\$137,814.40
108	WH4517	123689689	7.4900	104.906250	P	12/01/2034	\$130,850.80	\$137,270.87
108	WH5802	123769802	7.2900	104.906250	P	08/01/2035	\$130,256.76	\$136,752.39
108	WH5802	123783490	12.1250	106.234375	P	08/01/2034	\$128,700.00	\$136,723.64
108	WH8863	123928525	7.6250	106.234375	P	02/01/2030	\$127,862.46	\$135,302.70
108	WH8893	125527952	8.0000	106.046875	P	02/01/2031	\$127,402.67	\$135,106.55
108	WH5802	123785628	10.1250	106.046875	P	11/26/2038	\$127,322.09	\$135,021.10
101	WE334	109542191	7.3750	104.906250	P	06/01/2031	\$128,575.53	\$134,883.77
101	FRFP	108569401	7.0000	104.806250	P	12/01/2031	\$127,908.02	\$134,183.51
101	WE334	111139234	6.7500	103.421875	P	10/01/2029	\$129,152.49	\$133,571.93
101	UC22	11591906	8.5900	102.234375	P	02/05/2017	\$130,091.99	\$132,988.51
101	FRFP	111471254	6.7500	103.421875	P	02/01/2031	\$125,721.53	\$132,092.00
101	UC22	16646330	7.4000	104.906250	P	09/01/2033	\$125,792.72	\$131,984.43
101	WE334	111788768	6.7500	103.421875	P	09/01/2032	\$127,531.95	\$131,895.93
101	WE14	33237546	9.2500	106.046875	P	09/01/2038	\$123,870.93	\$131,361.26
101	WE14	33237682	9.2500	106.046875	P	09/01/2038	\$123,870.93	\$131,361.26
101	WE14	33231275	9.2500	106.046875	P	09/01/2038	\$123,863.76	\$131,353.85
101	UC22	14485888	8.6250	106.046875	P	11/01/2032	\$123,655.08	\$131,132.35
106	WH8863	123926158	6.1250	101.484375	P	05/01/2014	\$128,858.14	\$130,768.85
101	UC22	17617940	7.7500	106.234375	P	04/01/2032	\$122,570.54	\$130,212.05
101	UC22	14011696	9.5000	106.046875	P	08/01/2032	\$121,761.52	\$129,124.29
101	WE334	106788447	7.0000	104.806250	P	10/01/2031	\$122,751.82	\$128,774.33
108	WH5802	123926917	9.0000	104.016625	P	04/01/2015	\$125,730.32	\$128,698.87
101	DLFR	125132688	7.0000	104.906250	P	08/01/2035	\$122,649.65	\$128,667.18
101	DLFR	124826808	7.0000	104.906250	P	09/01/2036	\$121,492.26	\$127,492.97
101	FRFP	112503974	6.2500	102.078125	P	06/01/2037	\$124,642.40	\$127,436.78
101	UC22	11573995	8.5000	106.046875	P	03/01/2032	\$120,126.85	\$127,350.88
101	WH6342	40276644	9.1250	105.046875	P	04/01/2037	\$119,954.38	\$127,207.87
108	WH5802	123789059	8.0000	106.234375	P	05/01/2035	\$118,510.20	\$126,961.00
108	WH5802	123783565	9.7500	106.234375	P	09/09/2034	\$119,233.48	\$126,666.94
101	WE334	109541839	7.2500	104.906250	P	04/01/2032	\$120,527.78	\$126,441.17
101	FRFP	103981932	7.3750	104.906250	P	09/01/2028	\$120,331.02	\$126,234.76
101	DLFR	125132316	6.7500	103.421875	P	08/01/2035	\$120,912.44	\$125,049.91
108	WH4517	123773566	8.1000	102.078125	P	12/01/2032	\$122,117.83	\$124,655.89
101	FRFP	108427212	8.0000	104.806250	P	04/01/2038	\$118,389.66	\$124,208.64
101	FRFP	107227324	8.0000	106.046875	P	07/01/2030	\$116,779.45	\$123,840.64
101	UC22	14683775	10.1250	106.046875	P	12/01/2032	\$116,101.78	\$123,122.31
101	WE334	105430852	7.7500	104.906250	P	02/01/2037	\$117,285.47	\$123,018.81
108	WH4517	123704348	5.8000	100.640625	P	12/01/2032	\$122,283.12	\$123,016.18
101	WE334	110220324	7.0000	104.906250	P	04/01/2031	\$117,163.89	\$122,911.40
101	UC22	15053500	9.1250	106.046875	P	08/01/2033	\$115,279.32	\$122,250.12
101	DLFR	109675967	7.0000	104.906250	P	08/01/2032	\$116,497.93	\$122,213.61
108	DLFR	125528340	7.0000	103.421875	P	02/01/2029	\$117,918.33	\$121,953.36
101	WE14	33238018	9.2500	106.046875	P	09/01/2036	\$114,982.82	\$121,846.40
101	WE334	110924552	6.7500	103.421875	P	05/01/2035	\$117,826.57	\$121,858.24
101	DLFR	125131672	6.5000	103.421875	P	10/01/2035	\$117,730.76	\$121,738.68
101	WE334	108803067	7.3750	104.906250	P	03/01/2031	\$115,046.72	\$120,693.30
101	WE334	109541664	7.2500	104.906250	P	10/01/2031	\$114,729.39	\$120,358.30
101	WE334	113844161	6.8750	103.421875	P	09/01/2032	\$115,820.75	\$119,783.89
101	WE334	111483676	6.5000	103.421875	P	10/01/2032	\$115,894.19	\$119,553.10
101	WE334	100484781	7.5000	104.906250	P	07/01/2036	\$113,349.23	\$118,910.43



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run: 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
108	WH4517	123708891	7.5000	106.234375	P	06/01/2032	\$111,783.19	\$118,752.17
101	UC22	11914779	9.6250	106.046875	P	09/01/2032	\$111,234.55	\$117,990.78
101	DLFR	125119172	7.2500	104.906250	P	09/01/2035	\$111,717.63	\$117,198.78
101	DLFR	125121707	7.8000	104.906250	P	03/01/2035	\$111,582.21	\$117,066.71
106	WH8993	125146635	7.5000	106.234375	P	09/01/2029	\$110,020.24	\$116,879.31
101	WE334	109065789	8.0000	106.046875	P	09/01/2035	\$109,672.03	\$116,303.76
101	DLFR	125126807	7.0000	104.906250	P	09/01/2034	\$110,771.88	\$116,206.63
101	WE334	109295593	6.7500	103.421875	P	09/01/2034	\$112,314.55	\$116,157.81
101	DLFR	125145334	7.0000	104.906250	P	10/01/2028	\$109,820.37	\$114,998.62
106	WH8993	125148668	7.0000	104.906250	P	04/01/2032	\$109,577.88	\$114,954.04
101	WE334	109117952	8.3750	106.046875	P	10/01/2029	\$108,311.28	\$114,880.72
101	WE334	111551829	8.5000	104.906250	P	01/01/2034	\$109,219.84	\$114,578.23
101	WE334	109549337	7.8750	106.234375	P	04/01/2034	\$107,485.62	\$114,186.68
101	FREP	111583872	6.7500	103.421875	P	07/01/2032	\$109,999.49	\$113,783.54
108	WH4517	123773319	6.7000	103.421875	P	11/01/2032	\$109,898.93	\$113,658.91
101	WE334	112600028	6.7500	103.421875	P	08/01/2028	\$109,447.18	\$113,182.33
106	WH8993	125520874	8.5000	104.906250	P	07/01/2024	\$106,454.18	\$111,677.09
101	WE334	111768537	7.5000	106.234375	P	05/01/2031	\$104,893.69	\$111,220.69
101	WE334	105470363	6.5000	103.421875	P	06/01/2031	\$107,449.89	\$111,126.89
101	WE334	113284265	6.0000	102.078125	P	05/01/2033	\$108,932.35	\$111,084.02
101	UC22	14411854	8.5000	106.046875	P	11/01/2032	\$104,527.64	\$110,848.50
101	WE334	108083734	7.2500	106.234375	P	08/01/2029	\$104,253.66	\$110,753.22
101	FREP	105606438	6.0000	102.078125	P	01/01/2028	\$108,339.32	\$110,590.75
106	WH8993	125527984	7.5000	106.234375	P	12/01/2031	\$103,980.71	\$110,441.37
101	WE334	108265299	7.0000	104.906250	P	04/01/2031	\$105,040.50	\$110,184.05
108	WH8993	123927212	7.5000	104.906250	P	02/01/2020	\$104,265.10	\$109,580.61
106	WH8993	123928491	7.0000	103.421875	P	07/01/2026	\$105,157.40	\$108,755.75
101	DLFR	107977348	6.3750	102.078125	P	11/01/2031	\$106,418.54	\$108,830.05
101	WE334	108603935	8.5000	106.234375	P	06/01/2030	\$101,951.36	\$108,318.01
108	WH5802	123702382	10.9900	106.234375	P	03/01/2034	\$101,952.88	\$108,308.79
106	WH5802	123767756	9.1250	106.046875	P	10/01/2025	\$102,052.14	\$108,223.11
108	WH5802	123780628	8.2500	106.046875	P	12/01/2035	\$101,680.36	\$107,839.45
106	WH8993	125522771	7.5000	106.234375	P	06/01/2032	\$101,474.17	\$107,800.45
101	DLFR	107333817	8.0000	106.046875	P	08/01/2031	\$101,132.50	\$107,247.86
108	WH4517	123647331	6.7500	103.421875	P	05/01/2035	\$103,515.87	\$107,058.05
101	UC22	16357114	6.5000	103.421875	P	05/01/2033	\$103,171.16	\$106,701.55
101	FREP	111892624	6.5000	103.421875	P	07/01/2024	\$102,845.06	\$106,364.29
101	WE334	106743172	8.0000	106.046875	P	03/01/2029	\$100,276.97	\$106,340.58
108	WH5802	123764977	6.8750	103.421875	P	08/01/2034	\$102,421.92	\$105,926.67
101	WE334	110230117	6.7500	103.421875	P	09/01/2032	\$101,825.19	\$105,310.55
106	WH5802	123789844	8.5000	106.046875	P	08/23/2035	\$99,275.00	\$105,278.04
108	WH5802	123787194	10.0500	106.046875	P	08/01/2035	\$98,206.15	\$105,188.67
108	WH4517	123747321	7.1000	104.906250	P	06/28/2034	\$100,110.70	\$105,022.38
101	WE334	109211227	8.5000	106.046875	P	01/01/2033	\$98,856.55	\$104,834.28
108	WH4517	123706491	8.5000	106.046875	P	12/26/2032	\$98,646.75	\$104,610.74
101	FREP	105732679	7.3000	104.906250	P	10/01/2028	\$98,588.94	\$104,475.02
108	WH5802	123785537	11.8750	106.046875	P	08/05/2033	\$97,594.29	\$103,601.74
101	WE334	110215126	6.3750	102.078125	P	04/01/2034	\$101,014.29	\$103,113.49
106	WH8993	125141317	8.2500	102.078125	P	12/01/2031	\$101,008.22	\$103,107.30
106	WH8993	125522219	8.5000	103.421875	P	12/01/2031	\$99,188.91	\$102,583.03
108	WH5802	123785065	9.6250	106.234375	P	06/01/2034	\$96,454.34	\$102,467.67
106	WH8993	123926446	7.5000	106.234375	P	04/01/2025	\$96,406.51	\$102,416.85
108	WH4517	123788507	7.0000	104.906250	P	04/01/2035	\$97,325.70	\$102,100.74
106	WH8993	125527945	8.0000	106.046875	P	11/01/2030	\$95,833.08	\$101,627.99
101	DLFR	125132505	8.5000	104.906250	P	09/01/2037	\$96,522.32	\$101,257.95
101	FREP	112375084	7.5000	104.906250	P	11/01/2033	\$95,587.32	\$100,243.80
101	FREP	110340213	7.0000	104.906250	P	11/01/2032	\$94,505.14	\$99,147.00
101	UC22	11522125	9.2000	106.046875	P	01/01/2032	\$93,395.82	\$99,043.35
101	WE334	108084179	8.5000	106.046875	P	07/01/2030	\$93,193.53	\$98,828.83



**The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.**

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH8993	125525675	7.0000	104.908250	P	02/01/2032	\$94,109.15	\$98,721.13
108	WH4517	123887420	6.5000	102.078125	P	10/01/2035	\$96,558.38	\$98,564.06
101	WE334	111883359	6.8750	104.358375	P	07/01/2022	\$93,547.54	\$97,625.63
101	UC22	14047765	8.7500	106.046875	P	08/01/2032	\$91,773.87	\$97,322.90
101	UC22	14592984	9.1250	104.906250	P	09/01/2037	\$91,855.81	\$96,362.49
101	WE334	110248600	6.7500	103.421875	P	07/01/2032	\$93,080.14	\$96,244.54
101	WE334	108092529	8.5000	106.046875	P	08/01/2030	\$90,307.06	\$95,787.82
101	FREP	108812000	7.5000	106.234375	P	08/01/2031	\$89,872.94	\$95,475.95
108	WH8993	123930901	5.8750	102.234375	P	09/01/2016	\$93,252.43	\$95,888.04
101	UC22	13291727	9.1250	103.421875	P	09/01/2033	\$92,178.56	\$95,332.80
108	WH5802	123788969	6.5000	106.046875	P	10/01/2035	\$89,223.48	\$94,618.71
108	WH4517	123716201	5.9900	100.640625	P	04/01/2033	\$93,816.96	\$94,518.62
101	DLFR	120858535	6.0000	102.078125	P	02/01/2034	\$92,034.27	\$93,948.86
101	WE334	104241955	7.5000	104.908250	P	07/01/2028	\$89,049.38	\$93,415.22
106	WH8993	125527986	6.5000	103.421875	P	10/01/2031	\$89,987.79	\$93,067.06
108	WH4517	123705741	7.8500	104.906250	P	12/01/2032	\$88,556.62	\$92,901.64
101	FREP	111050768	7.5000	104.906250	P	12/01/2033	\$87,854.91	\$92,164.36
101	DLFR	125117390	7.5000	104.906250	P	05/01/2022	\$87,282.87	\$91,565.19
108	WH4517	123702540	8.9900	104.906250	P	08/08/2021	\$86,807.85	\$91,085.66
101	WE334	104232707	8.5000	106.046875	P	07/01/2029	\$85,609.43	\$90,785.13
108	WH4517	123691370	5.8750	99.825125	P	05/01/2020	\$80,823.48	\$80,467.72
101	WE334	113107502	7.8750	106.234375	P	03/01/2031	\$85,083.01	\$90,397.40
101	UC22	11402906	9.7500	106.046875	P	11/01/2031	\$85,199.78	\$90,351.70
101	WE334	104232808	8.3750	106.046875	P	01/01/2033	\$85,197.80	\$90,349.60
101	WE334	111896122	6.2500	102.078125	P	12/01/2031	\$88,280.82	\$90,064.47
108	WH4517	123747248	5.8000	103.421875	P	08/01/2034	\$87,000.17	\$89,877.21
101	WE334	110765377	6.0000	102.078125	P	01/01/2035	\$88,130.39	\$89,961.85
101	WE334	108395103	7.0000	103.421875	P	03/01/2028	\$86,748.32	\$89,716.74
101	FREP	111560801	7.5000	106.234375	P	05/01/2031	\$84,225.20	\$89,476.11
108	WH5802	123783821	11.6250	106.046875	P	08/03/2025	\$84,121.64	\$89,209.37
101	DLFR	124824178	7.8750	104.906250	P	07/01/2034	\$84,472.54	\$88,616.97
101	UC22	15422710	9.1250	103.421875	P	05/01/2033	\$85,612.57	\$88,438.70
108	WH5802	123785481	9.7500	106.046875	P	07/01/2033	\$83,242.20	\$88,275.75
108	WH4517	123695157	6.9900	103.421875	P	11/01/2035	\$85,243.17	\$88,160.08
101	FREP	109921684	7.8750	106.234375	P	06/01/2031	\$82,769.83	\$87,930.01
101	WE334	110945193	7.0000	104.906250	P	11/01/2033	\$83,742.78	\$87,951.41
108	WH5802	123783318	11.8750	106.234375	P	08/01/2034	\$82,571.66	\$87,719.49
101	DLFR	125117713	7.5000	104.906250	P	05/01/2028	\$83,654.04	\$87,653.41
101	WE334	105708242	6.0000	106.046875	P	04/01/2031	\$82,597.13	\$87,559.88
101	UC22	15006836	10.0750	104.906250	P	07/01/2037	\$83,199.55	\$87,281.53
108	WH5802	123780826	9.7500	106.046875	P	11/01/2033	\$82,151.76	\$87,118.37
101	UC22	144855376	8.0000	106.046875	P	11/01/2032	\$82,109.86	\$87,074.94
108	WH5802	123788489	9.1250	104.906250	P	02/01/2035	\$82,663.95	\$87,055.35
101	WE334	106748395	9.0000	106.046875	P	10/01/2030	\$81,527.80	\$86,881.02
108	WH5802	123791402	9.5000	106.234375	P	07/01/2034	\$81,193.65	\$86,285.67
101	WE334	105548143	8.3750	106.046875	P	10/01/2028	\$81,163.62	\$86,071.38
101	WE334	104907969	7.5000	106.234375	P	02/01/2029	\$80,956.71	\$86,003.85
101	WE334	110783545	7.2500	103.421875	P	12/01/2028	\$82,928.58	\$84,206.29
101	WE334	108539791	7.2500	104.906250	P	08/01/2028	\$81,035.22	\$85,011.01
101	WE334	112832799	7.0000	104.358375	P	09/01/2016	\$81,137.01	\$84,674.08
101	FREP	110364999	7.0000	104.906250	P	09/01/2031	\$80,435.71	\$84,382.09
108	WH4517	123640195	6.5000	103.421875	P	06/01/2035	\$81,550.25	\$84,340.80
101	FREP	105789852	7.3750	104.908250	P	01/01/2028	\$80,288.31	\$84,206.47
101	WE334	109395012	6.5000	103.421875	P	01/01/2029	\$81,048.25	\$83,821.62
101	WE334	105155354	8.2500	106.234375	P	06/01/2030	\$78,789.43	\$83,701.46
108	WH5802	123788002	7.3750	104.906250	P	09/26/2035	\$79,014.82	\$82,891.48
108	WH8993	125148544	7.5000	106.234375	P	12/01/2031	\$77,862.27	\$82,716.50
101	WE334	107188285	7.5000	106.234375	P	09/01/2031	\$77,502.94	\$82,334.76
101	FREP	111132874	7.0000	104.906250	P	09/01/2031	\$78,471.79	\$82,321.81



**The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.**

Production Run: 09/17/2008

LCPI

Print Date: 09/17/2008 07:32 PM

Investor Name: Lehman R&L Ltd
Investor Reference No.: WLERE
Trade Reference No.: 6V01U72

Investment Amount: \$80,000,000.00
Required Amount: \$98,000,000.00
Trade Margin %: 20.00

Asset Grade: B
Pricing Service: Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	DLFR	125140467	7.5000	104.806250	P	08/01/2028	\$78,073.87	\$81,904.37
109	WH8993	125527978	7.5000	106.234375	P	08/01/2031	\$77,077.19	\$81,882.47
101	DLFR	32804833	11.2500	106.046875	P	05/01/2021	\$76,765.10	\$81,428.20
101	WE334	102456662	9.5000	106.234375	P	04/01/2030	\$76,541.33	\$81,418.44
101	FREP	110672607	7.8750	106.234375	P	12/01/2029	\$76,570.41	\$81,344.10
101	FREP	105722847	8.3750	106.046875	P	01/01/2028	\$76,668.68	\$81,325.55
106	WH8993	125521211	7.1500	104.806250	P	10/01/2032	\$77,198.12	\$80,985.65
101	FREP	108595539	7.5000	106.234375	P	12/01/2031	\$76,175.50	\$80,924.57
101	WE334	109589078	7.0000	104.806250	P	06/01/2032	\$77,004.37	\$80,783.40
108	DLFR	125521757	6.5000	103.421875	P	09/01/2032	\$78,058.68	\$80,730.68
108	WH4517	123684294	7.5500	103.421875	P	04/01/2033	\$77,950.21	\$80,307.30
101	WE334	108096785	7.5000	104.806250	P	05/01/2028	\$78,478.01	\$80,230.21
101	WE334	105225007	7.5000	106.234375	P	09/01/2029	\$75,367.69	\$80,066.39
108	WH8993	125148536	7.5000	106.234375	P	11/01/2031	\$75,205.18	\$79,893.75
101	WE334	105213623	9.0000	106.046875	P	12/01/2029	\$75,125.76	\$79,668.52
101	WE334	103820221	8.0000	106.046875	P	10/01/2027	\$75,081.89	\$79,621.47
106	WH8993	125148643	7.0000	104.806250	P	07/01/2031	\$75,392.64	\$79,081.59
106	DLFR	125525202	6.8750	103.421875	P	08/01/2032	\$76,344.22	\$78,956.62
101	DLFR	125139626	6.7500	103.421875	P	03/01/2029	\$76,145.79	\$78,751.40
101	UC22	14771729	7.0350	104.359375	P	03/01/2018	\$75,143.82	\$78,419.10
108	WH4517	123765803	7.9900	106.234375	P	10/08/2032	\$73,698.93	\$78,293.60
108	WH5802	123782765	9.1500	106.234375	P	03/12/2034	\$73,119.05	\$77,877.57
101	WE334	106142813	6.5000	103.421875	P	11/01/2028	\$74,509.49	\$77,472.80
106	DLFR	125519801	7.0000	104.806250	P	07/01/2029	\$73,551.48	\$77,160.08
108	WH5802	123791196	13.8500	106.234375	P	03/01/2034	\$72,207.03	\$76,709.69
101	WE334	103794772	6.5000	106.046875	P	05/01/2020	\$72,138.69	\$76,500.83
101	UC22	14124994	8.5800	104.359375	P	10/01/2017	\$73,262.04	\$76,465.81
101	WE334	109534933	7.5000	106.234375	P	03/01/2029	\$71,960.28	\$76,346.55
101	WE334	111505830	6.2500	102.078125	P	02/01/2035	\$74,713.89	\$76,265.54
108	WH4517	123747230	7.2500	104.806250	P	07/16/2034	\$72,657.39	\$76,232.63
101	WE334	114111451	9.0000	106.046875	P	11/01/2024	\$71,176.76	\$76,488.73
101	WE334	110142480	8.0000	106.234375	P	06/01/2024	\$70,750.29	\$76,161.13
108	WH4517	123681744	8.8500	102.765625	P	08/07/2019	\$73,059.61	\$76,080.16
101	WE334	102723095	8.0000	106.046875	P	10/01/2030	\$70,779.48	\$76,058.43
108	WH5802	123785719	9.0000	104.806250	P	01/01/2034	\$71,276.31	\$74,773.30
101	WE334	110123866	7.3900	104.806250	P	10/01/2031	\$71,229.03	\$74,723.70
108	WH5802	123788374	11.4000	106.234375	P	04/01/2035	\$69,985.09	\$74,348.22
106	WH5802	123791782	11.2500	106.234375	P	05/25/2034	\$69,595.33	\$73,934.16
101	WE334	106670045	6.8750	103.421875	P	05/01/2031	\$71,230.65	\$73,688.07
108	WH5802	123788572	9.1250	106.234375	P	04/28/2035	\$69,272.42	\$73,591.12
101	WE334	108086778	8.7500	106.046875	P	12/01/2029	\$69,391.00	\$73,586.90
106	WH8993	125522284	7.0000	104.806250	P	04/01/2031	\$70,132.83	\$73,573.72
101	WE334	104247590	7.5000	106.234375	P	07/01/2029	\$69,178.43	\$73,491.27
101	FREP	8916041	9.0000	106.234375	P	06/01/2027	\$69,141.00	\$73,451.51
101	WE334	110946415	8.7500	106.046875	P	11/01/2033	\$69,218.76	\$73,404.23
106	WH4517	123928483	7.6250	103.421875	P	10/01/2026	\$70,485.70	\$72,897.63
101	WE334	112989751	7.5000	104.806250	P	03/01/2028	\$69,413.91	\$72,819.53
101	FREP	110263225	7.3410	104.806250	P	04/01/2036	\$68,743.37	\$72,116.09
101	WE334	108586520	7.2500	104.806250	P	03/01/2032	\$68,478.83	\$71,838.36
101	WE334	105221477	8.0000	106.046875	P	08/01/2029	\$67,689.37	\$71,782.46
106	WH8993	125521822	6.5000	103.421875	P	10/01/2032	\$68,276.78	\$71,647.34
101	WE334	113640493	6.5000	103.421875	P	11/01/2038	\$68,706.40	\$71,057.45
106	DLFR	125526071	7.7500	106.234375	P	07/01/2031	\$68,743.37	\$70,904.40
101	WH8993	31701598	7.8750	106.234375	P	10/01/2035	\$65,998.30	\$70,112.88
106	WH5802	123786592	9.1250	104.806250	P	02/01/2035	\$66,678.79	\$69,845.31
106	WH8993	125524470	7.5000	106.234375	P	05/01/2023	\$65,297.28	\$69,368.16
101	WE334	105221642	8.0000	106.046875	P	06/01/2029	\$65,129.33	\$69,067.62
106	WH8993	125520528	7.8750	104.806250	P	12/01/2027	\$65,526.80	\$68,740.45
101	DLFR	125122416	8.0000	104.806250	P	09/01/2037	\$65,515.31	\$68,729.65



**The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.**

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	FREP	107194540	7.5000	106.234375	P	05/01/2031	\$64,530.85	\$68,553.95
101	WE334	110136454	8.0000	106.234375	P	04/01/2024	\$84,518.71	\$68,541.05
101	WE334	110142189	8.0000	106.234375	P	08/01/2026	\$64,299.58	\$68,308.28
101	DLFR	125521179	7.8750	105.234375	P	01/01/2032	\$84,282.35	\$68,268.71
101	WE334	110125721	8.6250	106.046875	P	03/01/2030	\$64,279.06	\$68,157.34
101	WE334	104158450	8.5000	106.046875	P	11/01/2030	\$64,252.87	\$68,138.16
101	WE334	111649620	8.5000	106.046875	P	11/01/2033	\$64,012.65	\$67,383.31
101	FREP	111992590	7.5000	106.234375	P	06/01/2032	\$63,544.80	\$67,508.21
101	WE334	107878950	7.5000	106.234375	P	05/01/2035	\$62,911.51	\$66,833.65
101	WE334	108273103	7.5000	106.234375	P	08/01/2031	\$62,698.42	\$66,698.78
106	WH4631	123925711	6.0000	102.078125	P	09/01/2028	\$65,143.15	\$66,496.91
101	WE334	104073234	8.0000	106.046875	P	07/01/2033	\$62,368.89	\$66,140.26
101	WE334	108079377	7.7500	106.234375	P	11/01/2031	\$62,248.08	\$66,126.73
106	WH8993	125527660	8.0000	106.046875	P	05/01/2031	\$62,199.40	\$65,980.52
106	WH8993	125148627	7.0000	103.421875	P	03/01/2029	\$63,377.85	\$65,546.56
101	FREP	103991462	7.7500	106.234375	P	12/01/2029	\$61,422.47	\$65,251.78
101	FREP	109618462	7.5000	104.906250	P	07/01/2037	\$62,036.56	\$65,079.18
101	FREP	105382885	8.5000	106.046875	P	10/01/2028	\$60,749.72	\$64,423.18
101	WE334	103788493	7.5000	104.906250	P	03/01/2028	\$60,849.24	\$63,834.66
101	UC22	15302375	9.3400	106.046875	P	04/02/2023	\$60,162.65	\$63,789.80
101	UC22	11976925	7.8900	106.234375	P	08/01/2032	\$59,847.08	\$63,678.17
101	WE334	110124639	7.1650	104.906250	P	11/01/2031	\$60,503.29	\$63,576.84
101	WE334	109534910	8.2500	106.046875	P	01/01/2031	\$59,940.22	\$63,532.92
101	WE334	111441561	6.0000	102.078125	P	04/01/2032	\$62,136.78	\$63,428.06
106	WH5802	123792715	7.7500	106.234375	P	09/01/2034	\$59,380.91	\$63,082.94
106	WH8963	123927352	6.0000	101.484375	P	07/15/2018	\$62,139.78	\$63,653.03
101	WE334	108332502	7.7500	106.234375	P	08/01/2032	\$58,817.40	\$62,484.30
101	FREP	108778986	7.2500	104.906250	P	04/01/2028	\$59,328.11	\$62,239.94
106	WH5802	123787392	9.1250	106.046875	P	07/25/2035	\$58,334.54	\$62,074.05
101	DLFR	124822412	8.0800	106.046875	P	07/01/2030	\$58,478.60	\$62,014.73
101	DLFR	105725782	7.5000	104.906250	P	05/01/2028	\$59,102.65	\$62,002.37
106	WH4517	123742496	9.1500	106.234375	P	03/17/2034	\$58,074.62	\$61,695.21
106	WH5802	123792459	10.5000	106.234375	P	05/01/2034	\$57,861.07	\$61,468.35
101	WE334	108316720	6.5000	103.421875	P	01/01/2032	\$59,272.11	\$61,300.33
101	WE334	110232469	7.5000	104.906250	P	12/01/2032	\$58,346.96	\$61,269.81
101	FREP	110660123	6.2500	102.078125	P	10/01/2032	\$59,556.55	\$60,895.37
101	WH8722	102922341	8.2500	106.046875	P	11/01/2027	\$57,221.16	\$60,681.25
101	WE334	103791273	8.0000	106.046875	P	12/01/2031	\$56,794.14	\$60,228.41
106	WH8993	128138528	7.5000	106.234375	P	10/01/2031	\$58,571.99	\$60,098.90
101	DLFR	125146688	7.2500	104.906250	P	09/01/2032	\$57,042.08	\$59,840.71
101	FREP	113107627	7.8750	103.421875	P	05/01/2026	\$57,764.24	\$59,740.86
106	WH5802	123785222	13.0000	104.906250	P	02/01/2033	\$56,923.59	\$59,716.49
101	FREP	111878146	7.5000	106.234375	P	01/01/2032	\$56,161.52	\$59,692.84
101	DLFR	128110171	6.0000	106.046875	P	03/01/2032	\$56,252.09	\$59,653.58
101	FREP	111031399	7.5000	106.234375	P	02/01/2031	\$55,978.44	\$59,466.35
101	WE334	107877896	8.0000	104.906250	P	03/01/2026	\$56,554.22	\$59,328.91
106	WH8963	123926826	6.5000	103.421875	P	11/01/2032	\$57,206.07	\$59,163.59
106	WH4631	123926735	7.1250	104.906250	P	01/01/2032	\$56,275.76	\$59,038.79
101	WE334	108095280	8.7500	103.421875	P	12/01/2026	\$57,036.56	\$58,988.28
101	WE334	103987164	8.5000	106.046875	P	03/01/2030	\$55,602.12	\$58,964.31
106	WH4631	123928475	7.3750	102.078125	P	11/01/2024	\$57,605.19	\$58,802.30
101	WE334	102462611	8.5000	106.234375	P	08/01/2025	\$55,244.72	\$58,688.88
101	WE334	106216816	7.5000	104.906250	P	02/01/2028	\$54,876.90	\$58,618.36
106	WH5802	123793192	9.6250	104.906250	P	02/02/2035	\$55,805.96	\$58,543.94
101	WE334	106744154	8.5000	106.046875	P	07/01/2029	\$55,044.82	\$58,373.31
101	FREP	110346160	8.5000	102.078125	P	09/01/2024	\$57,079.28	\$58,265.44
101	WE334	113609681	7.2500	104.906250	P	12/01/2032	\$55,325.86	\$58,040.29
101	FREP	108304882	8.2500	106.046875	P	12/01/2030	\$54,523.55	\$57,820.84
101	WE334	103775243	7.4700	102.078125	P	11/01/2024	\$56,510.08	\$57,684.43



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run: 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : gv01U72

Investment Amount : \$80,000,000.00
Required Amount : \$86,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	WE334	105472245	8.7500	106.046875	P	02/01/2030	\$54,318.44	\$57,600.89
101	WE334	111449500	7.0000	104.906250	P	10/01/2032	\$54,906.85	\$57,600.19
101	WE334	108297009	8.8750	108.234375	P	08/01/2030	\$54,073.39	\$57,444.53
108	WH5802	123786337	11.2500	106.234375	P	08/01/2034	\$53,965.80	\$57,330.34
101	WE334	107971350	8.8750	103.421875	P	01/01/2032	\$55,404.03	\$57,289.89
108	WH5802	123785511	12.2500	106.046875	P	07/03/2033	\$53,836.42	\$57,091.84
101	WE334	108579665	6.5000	103.421875	P	03/01/2023	\$55,155.12	\$57,042.46
101	WE334	103781936	6.0000	102.978125	P	10/01/2024	\$55,753.16	\$56,911.78
108	WH5802	123786444	7.4000	104.906250	P	01/01/2035	\$53,433.64	\$56,055.23
106	WH8993	125148677	7.5000	106.234375	P	05/01/2032	\$52,854.38	\$55,937.05
101	FREP	110764751	8.2500	105.046875	F	06/01/2031	\$52,487.32	\$55,671.77
101	WE334	108084567	7.0000	104.906250	P	06/01/2029	\$52,731.52	\$55,318.66
101	FREP	107218356	8.5000	106.234375	P	02/01/2036	\$51,659.35	\$54,879.59
101	WE334	105710321	7.7500	106.234375	P	08/01/2031	\$51,099.48	\$54,285.21
101	FREP	106744809	7.5000	106.234375	P	10/01/2031	\$50,877.71	\$54,049.82
101	WE334	105726012	7.2500	104.906250	P	10/01/2028	\$51,500.68	\$54,027.43
108	WH4517	123768830	7.7500	101.484375	P	11/01/2018	\$52,958.30	\$53,744.40
106	WH4631	123926677	7.2500	104.906250	P	03/01/2031	\$51,147.85	\$53,657.29
101	WE334	108084237	6.7500	103.421875	P	08/01/2028	\$51,863.75	\$53,638.46
101	DLFR	121487120	9.0000	106.234375	P	05/01/2027	\$50,067.26	\$53,188.84
101	FREP	109080359	8.7500	106.234375	P	06/01/2025	\$49,824.56	\$52,930.81
101	UC22	15058431	8.8950	103.421875	P	05/01/2033	\$51,048.95	\$52,795.68
108	WH8993	123930168	7.2500	104.016625	P	11/01/2020	\$50,259.96	\$52,278.21
101	UC22	14764568	8.8250	104.906250	P	03/01/2033	\$49,794.07	\$52,287.09
101	WE334	106701287	8.5000	106.046875	P	02/01/2031	\$49,169.08	\$52,142.25
106	WH8993	123926222	4.5000	99.828125	P	10/01/2019	\$51,833.22	\$51,744.13
106	WH4631	123827196	8.3750	102.765625	P	05/01/2019	\$50,304.73	\$51,695.87
106	WH8993	123829308	9.5000	102.234375	P	12/12/2016	\$50,593.87	\$51,632.32
101	FREP	110758056	8.5000	103.421875	P	11/01/2027	\$49,839.89	\$51,545.35
106	WH8993	125148619	7.5000	104.906250	P	06/01/2028	\$48,817.72	\$51,212.84
108	WH4631	123826737	8.1250	102.078125	P	10/01/2029	\$50,104.39	\$51,145.62
101	WE334	113105225	7.0000	104.906250	P	11/01/2028	\$48,632.61	\$51,018.65
101	WE334	1111040655	7.5000	103.421875	P	10/01/2027	\$49,153.53	\$50,835.50
101	DLFR	33593699	10.0000	104.906250	P	11/01/2021	\$48,184.61	\$50,548.67
101	UC22	14298202	10.3750	106.046875	P	09/01/2032	\$47,477.05	\$50,344.56
101	DLFR	124839739	7.7500	103.421875	P	04/01/2026	\$48,638.16	\$50,302.52
101	WE334	111485207	7.5000	106.234375	P	01/01/2032	\$47,318.99	\$50,269.03
101	WE334	112373894	6.7500	103.421875	P	06/01/2032	\$48,557.48	\$50,219.06
106	WH4631	123923703	6.0000	102.078125	P	08/01/2028	\$49,123.22	\$50,144.06
106	WH8993	125148585	7.6000	104.906250	P	09/01/2027	\$47,423.29	\$49,750.00
101	WE334	102589282	9.5000	106.046875	P	07/01/2030	\$46,809.82	\$49,428.05
101	DLFR	102339488	7.5000	106.234375	P	07/01/2023	\$46,014.87	\$48,883.61
101	WE334	110136934	9.5000	106.234375	P	07/01/2027	\$45,563.29	\$48,403.88
101	FREP	109105692	7.0000	104.906250	P	11/01/2031	\$45,856.09	\$47,896.09
106	WH4631	123925091	6.6250	103.421875	P	12/01/2025	\$46,062.43	\$47,638.63
108	WH8993	125140164	7.0000	104.906250	P	10/01/2023	\$45,347.25	\$47,572.08
106	WH4631	123923922	7.5000	104.359375	P	11/20/2017	\$45,269.92	\$47,243.41
101	DLFR	102466796	8.2500	106.046875	P	04/01/2028	\$44,350.35	\$47,032.16
106	WH4631	123928772	5.3750	99.171875	P	11/01/2012	\$47,215.57	\$46,824.57
101	WE334	104231196	7.5000	104.906250	P	04/01/2028	\$44,516.69	\$46,732.28
101	WE334	108089730	8.5000	108.046875	P	08/01/2029	\$43,957.37	\$46,615.42
101	WE334	108087404	8.7500	108.046875	P	12/01/2029	\$43,891.85	\$46,545.72
101	FREP	104156058	8.5000	104.906250	P	08/01/2022	\$44,197.74	\$46,386.18
101	DLFR	125145763	7.7500	108.234375	P	07/01/2029	\$43,399.38	\$46,095.50
108	WH4517	123783073	10.7500	104.359375	P	06/20/2017	\$43,791.07	\$45,706.09
101	WE334	102591773	8.5000	108.046875	P	03/01/2028	\$43,049.49	\$45,643.69
101	FREP	112628247	7.5000	103.421875	P	10/01/2027	\$43,659.37	\$45,153.34
101	WE334	105225189	8.0000	106.234375	P	09/01/2026	\$42,473.21	\$45,121.16
106	WH8993	123928843	6.1250	102.765625	P	10/01/2016	\$43,880.19	\$45,093.75



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Ré Ltd.
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : .20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	DLFR	124821380	7.2500	104.906250	P	05/01/2031	\$42,768.36	\$44,866.68
101	WE334	108084542	8.0000	106.046875	P	11/01/2030	\$42,028.92	\$44,570.36
101	WE334	106498405	7.5000	106.234375	P	02/01/2026	\$41,678.75	\$44,277.16
101	WE334	107107088	8.5000	106.234375	P	06/01/2024	\$41,207.95	\$43,777.01
101	WE334	108885165	6.3750	102.765625	P	10/01/2022	\$42,382.78	\$43,554.93
101	WE334	108083676	8.5000	106.046875	P	10/01/2029	\$40,897.80	\$43,370.84
101	WE334	104161567	6.5000	103.421875	P	05/01/2036	\$41,886.40	\$43,321.77
101	WE334	103786801	9.0000	106.234375	P	06/01/2025	\$40,408.95	\$42,928.20
101	WE334	102623081	9.5000	104.359375	P	07/01/2017	\$40,891.34	\$42,673.95
101	WE334	110913092	7.8750	106.234375	P	06/01/2032	\$39,774.36	\$42,254.04
101	WE334	103782610	8.0000	106.046875	P	05/01/2029	\$39,787.86	\$42,204.39
101	DLFR	125147256	7.3750	104.906250	P	05/01/2031	\$40,198.37	\$42,170.60
106	WH8993	125148551	7.0000	104.906250	P	02/01/2032	\$40,060.30	\$42,025.76
101	WE334	110137833	6.0000	104.906250	P	07/01/2028	\$39,344.60	\$41,904.59
101	WE334	108598988	6.3750	102.078125	P	04/01/2034	\$41,003.66	\$41,855.77
101	WE334	113548489	7.5000	106.234375	P	10/01/2028	\$39,213.56	\$41,658.28
101	DLFR	124849579	8.5000	104.906250	P	10/01/2021	\$39,806.44	\$41,549.63
101	FREP	103791802	8.0000	106.046875	P	06/01/2029	\$39,344.72	\$41,511.75
101	WE334	109338350	6.1250	102.078125	P	11/01/2034	\$40,658.22	\$41,503.16
106	WH8993	125142757	7.5000	106.234375	P	03/01/2024	\$38,203.16	\$40,584.69
101	DLFR	125145953	8.5000	106.046875	P	11/01/2029	\$39,193.55	\$40,503.07
106	WH4631	123924102	5.2500	101.484375	P	06/01/2014	\$39,858.81	\$40,450.46
101	FREP	106319013	7.0000	104.906250	P	05/01/2028	\$38,209.45	\$40,084.10
101	WE334	103787023	9.0000	106.234375	P	07/01/2027	\$37,720.39	\$40,072.02
106	DLFR	125828190	7.5000	106.234375	P	09/01/2023	\$37,700.81	\$40,051.22
106	WH8993	125523936	5.7500	88.640625	P	10/01/2027	\$40,086.08	\$39,541.16
101	DLFR	8456294	10.0000	101.484375	P	07/01/2020	\$38,916.57	\$39,494.24
101	FREP	104293535	8.2500	106.234375	P	08/01/2025	\$38,875.96	\$39,174.95
101	WE334	103785184	7.5000	106.234375	P	01/01/2029	\$38,323.40	\$38,587.94
101	WE334	104050562	8.5000	103.421875	P	08/01/2026	\$37,241.18	\$38,515.53
101	WE334	111065504	8.0000	89.295875	P	07/01/2026	\$38,216.36	\$37,947.64
101	WE334	102587631	9.0000	106.234375	P	05/01/2030	\$35,612.43	\$37,632.64
101	FREP	20852547	6.5000	102.765625	P	11/01/2018	\$36,812.02	\$37,830.10
101	WE334	103818025	8.0000	106.046875	P	10/01/2029	\$35,591.38	\$37,743.56
106	WH8993	123923341	8.5000	103.421875	P	06/23/2026	\$36,380.04	\$37,624.32
106	WH8993	125528988	7.0000	102.765625	P	06/01/2019	\$38,384.94	\$37,391.21
101	WE334	108092800	9.0000	106.234375	P	06/01/2027	\$34,807.99	\$36,978.05
106	WH8993	123925448	5.3750	100.109375	P	09/01/2013	\$36,707.64	\$36,748.09
106	WH8993	123929440	8.5000	106.234375	P	11/04/2025	\$34,320.59	\$36,480.26
106	WH4631	123924227	8.3750	103.421875	P	08/01/2026	\$35,043.51	\$36,242.66
101	WH6519	81706377	8.2500	106.046875	P	10/01/2035	\$34,123.40	\$36,166.80
101	FREP	107205346	9.0000	103.421875	P	10/01/2026	\$34,665.62	\$35,851.83
101	WE334	105544787	7.5000	106.234375	P	02/01/2029	\$33,053.10	\$35,113.75
101	DLFR	8568263	9.0000	106.046875	P	11/01/2024	\$32,807.85	\$34,887.75
101	FREP	105362287	8.7500	103.421875	P	08/01/2029	\$33,533.24	\$34,680.71
101	WE334	106782238	9.0000	106.046875	P	12/01/2027	\$32,458.28	\$34,420.99
101	WE334	108068801	8.5000	106.046875	P	02/01/2028	\$32,337.08	\$34,292.47
101	WE334	106693898	8.5000	103.421875	P	11/01/2026	\$32,753.59	\$33,874.38
101	WE334	105224398	8.5000	106.046875	P	09/01/2023	\$31,939.81	\$33,871.17
101	DLFR	100582709	9.5000	106.046875	P	05/01/2021	\$31,882.41	\$33,820.90
101	FREP	102334745	8.5000	106.046875	P	09/03/2027	\$31,735.39	\$33,654.33
101	FREP	110543014	8.0000	106.046875	P	05/01/2029	\$31,809.57	\$33,520.96
101	WE334	21190020	8.5000	106.046875	P	03/01/2023	\$30,953.35	\$32,825.06
106	WH8993	125524827	7.1000	104.906250	P	02/01/2027	\$31,247.13	\$32,780.19
101	FREP	104231279	7.7500	104.906250	P	07/01/2028	\$31,196.21	\$32,726.77
101	WE334	108082289	10.5000	102.765625	P	05/01/2019	\$31,368.08	\$32,235.60
101	FREP	108195223	8.0000	106.046875	P	05/01/2028	\$30,217.66	\$32,044.88
106	WH4631	123925604	7.0000	104.906250	P	11/01/2025	\$30,221.85	\$31,704.61
101	WE334	106742430	7.5000	106.234375	P	12/01/2023	\$29,821.09	\$31,680.25



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$86,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH8963	123927725	8.5000	104.359375	P	05/01/2017	\$29,977.32	\$31,284.14
101	WE334	108004251	8.5000	104.359375	P	05/01/2016	\$30,880.60	\$31,134.16
106	WH8963	123930927	8.3750	102.765625	P	09/01/2016	\$30,130.10	\$30,983.39
106	DLFR	7585433	8.5000	104.906250	P	05/01/2022	\$29,807.99	\$30,860.82
101	WE334	108778105	10.0000	102.785625	P	10/01/2016	\$29,947.64	\$30,775.88
106	WH8993	125143479	9.0000	102.234375	P	01/01/2017	\$30,084.07	\$30,768.28
101	DLFR	124838715	7.5000	104.906250	P	03/01/2029	\$28,884.68	\$30,301.83
101	WE334	107869681	8.2500	105.046875	P	10/01/2030	\$28,201.95	\$28,907.30
101	UC22	37335718	11.2500	106.046875	P	01/01/2021	\$28,157.85	\$29,860.52
106	WH8963	123927667	8.5000	104.358375	P	11/01/2017	\$28,566.48	\$29,813.89
106	WH8963	123927741	8.5000	104.359375	P	11/01/2017	\$28,414.44	\$29,653.13
106	WH8963	123927733	8.5000	104.359375	P	10/01/2017	\$28,296.08	\$29,529.61
106	WH8963	123927683	8.5000	104.359375	P	01/01/2018	\$27,842.58	\$29,180.70
101	DLFR	113940896	8.5000	106.046875	P	09/01/2022	\$27,421.44	\$29,079.58
101	WE334	108784729	7.5000	106.234375	P	09/01/2023	\$27,242.87	\$28,841.08
101	DLFR	125108993	9.0000	106.046875	P	09/01/2030	\$27,229.00	\$28,675.50
106	WH8963	123927261	9.0000	104.359375	P	01/01/2018	\$27,627.15	\$28,727.16
106	WH8963	123928467	8.2500	104.359375	P	08/01/2019	\$27,393.98	\$28,587.77
106	WH4517	123728578	10.5000	104.015625	P	11/27/2020	\$27,080.56	\$28,168.01
101	WE334	104460748	11.0000	101.484375	P	06/01/2018	\$27,740.39	\$28,152.16
101	FRFP	20432407	9.0000	104.015625	P	09/01/2014	\$26,957.72	\$28,040.24
106	WH8963	123928038	10.3750	104.359375	P	08/01/2017	\$26,337.83	\$27,485.89
106	WH8993	125146761	7.5000	104.015625	P	09/01/2012	\$26,248.68	\$27,302.82
101	WE334	107214942	10.0000	104.359375	P	05/01/2017	\$25,894.01	\$27,022.83
106	WH4631	123928350	9.8000	104.015625	P	11/01/2015	\$25,908.70	\$26,949.10
106	WH8963	123927675	8.5000	104.359375	P	05/01/2018	\$25,686.51	\$26,704.01
101	DLFR	125120238	8.0000	104.015625	P	11/01/2014	\$25,353.31	\$25,381.81
106	WH8963	123928012	8.2500	102.234375	P	03/01/2017	\$25,570.82	\$25,244.40
106	WH8963	123928004	10.2500	102.785625	P	12/01/2016	\$25,079.98	\$25,773.89
101	WE334	102566678	9.0000	106.234375	P	05/01/2025	\$24,203.23	\$25,712.15
106	WH8963	123927855	9.1250	104.015625	P	08/01/2020	\$24,504.00	\$25,487.89
106	WH8963	123927758	8.5000	104.359375	P	10/01/2017	\$24,339.82	\$25,290.26
106	WH8963	123927824	9.7500	101.484375	P	08/01/2018	\$24,334.57	\$24,695.79
106	WH8963	123929580	7.5000	104.359375	P	08/18/2016	\$23,647.82	\$24,678.72
106	WH8963	123927709	8.5000	101.484375	P	10/01/2018	\$23,683.08	\$24,237.59
101	WE334	21012786	8.5000	106.046875	P	04/01/2023	\$22,426.12	\$23,784.32
106	WH8963	123927816	9.8750	101.484375	P	09/01/2018	\$23,095.28	\$23,438.10
106	WH8963	123928152	9.9700	104.015625	P	07/01/2014	\$22,039.52	\$22,924.54
106	WH8963	123928293	9.8000	104.015625	P	10/01/2015	\$21,938.58	\$22,715.64
106	WH8963	123927881	8.1250	103.421875	P	12/01/2021	\$21,676.16	\$22,417.89
101	WE334	108331819	7.5000	106.234375	P	05/01/2032	\$20,222.33	\$21,483.07
101	WE334	104227798	8.2500	106.046875	P	08/01/2029	\$20,017.77	\$21,228.22
106	WH4631	123924615	7.8750	104.015625	P	07/01/2014	\$20,389.69	\$21,208.40
101	WH6096D	124820895	7.0000	104.906250	P	01/01/2024	\$19,864.19	\$20,838.78
106	WH4517	123663827	8.9000	104.015625	P	09/01/2014	\$19,895.56	\$20,694.48
106	WH4631	123925646	8.6250	103.421875	P	05/01/2028	\$19,911.14	\$20,692.47
106	WH8993	125148801	8.5000	104.359375	P	12/01/2017	\$19,435.70	\$20,282.98
106	WH8963	123926263	5.1250	101.484375	P	09/01/2014	\$19,788.83	\$20,082.57
106	WH8963	123928459	9.6250	102.765625	P	12/01/2016	\$19,397.88	\$19,934.35
106	WH4631	123928129	9.9700	102.765625	P	03/01/2014	\$19,134.55	\$19,663.74
101	UC22	38580536	12.0000	104.906250	P	07/01/2021	\$18,623.68	\$19,537.40
101	WE334	102345826	7.5000	100.828125	P	09/01/2013	\$18,981.02	\$19,138.21
106	WH8963	123928178	10.9500	104.015625	P	03/01/2015	\$17,686.95	\$18,397.19
106	WH8993	125533159	9.5000	102.234375	P	01/01/2017	\$17,977.08	\$18,378.75
101	DLFR	104225891	10.5000	104.359375	P	03/01/2016	\$17,463.13	\$18,224.41
106	WH8963	123927345	7.6250	108.234375	P	06/01/2024	\$17,113.21	\$18,180.11
101	FRFP	7856495	8.5000	106.046875	P	04/01/2023	\$17,136.05	\$18,172.25
106	WH4631	123928061	10.9500	102.765625	P	11/01/2013	\$17,440.91	\$17,923.26
106	WH8963	123928442	9.8000	104.359375	P	05/01/2016	\$17,087.47	\$17,632.38



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date: 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

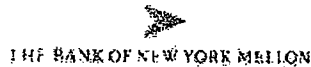
Asset Grade : B
Pricing Service : Bloomberg

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
101	FREP	108802786	9.5000	104.359375	P	08/01/2016	\$17,078.45	\$17,822.96
106	WH8993	125526434	7.0000	104.906250	P	08/01/2023	\$16,970.17	\$17,802.77
106	WH8993	125140542	8.5000	104.359375	P	08/01/2017	\$16,883.10	\$17,410.38
106	WH4631	123928632	6.8750	102.765825	P	12/01/2019	\$15,826.04	\$16,058.20
101	DLFR	102467537	8.5000	103.421875	P	12/01/2026	\$15,211.46	\$15,731.98
101	WE334	106741845	7.0000	104.015625	P	11/01/2008	\$14,317.50	\$14,892.44
101	FREP	104767684	8.0000	106.046875	P	09/01/2029	\$13,492.31	\$14,308.17
101	DLFR	20738710	11.0000	104.359375	P	08/01/2017	\$13,536.97	\$14,127.10
106	WH4631	123926528	6.5000	104.359375	P	01/01/2013	\$13,282.71	\$13,872.19
106	WH8993	123926520	5.1250	101.484375	P	07/01/2011	\$12,755.71	\$12,845.05
106	WH4631	123926495	7.6250	104.359375	P	01/01/2013	\$11,916.83	\$12,435.08
106	WH8993	123929168	5.5000	100.828125	P	10/01/2013	\$11,537.03	\$11,632.57
106	WH4631	123928426	8.8000	104.015625	P	12/01/2016	\$9,744.81	\$10,136.13
106	WH8993	123927808	8.8250	104.359375	P	04/01/2016	\$9,490.72	\$9,904.46
106	WH8993	123927790	9.3750	104.359375	P	03/01/2016	\$9,231.39	\$9,633.82
106	WH8993	123927659	9.7500	104.906250	P	05/01/2020	\$9,021.83	\$9,463.83
106	WH8993	123927642	9.3750	104.906250	P	12/01/2019	\$8,625.10	\$9,048.27
106	WH8993	123927634	9.3750	104.906250	P	12/01/2019	\$7,860.22	\$7,721.86
106	WH4631	123928640	6.6250	104.359375	P	02/01/2009	\$6,799.24	\$7,095.64
106	WH8993	123927311	11.0000	104.015625	P	11/01/2009	\$5,190.79	\$5,359.23
101	FREP	104235197	12.5000	104.015625	P	12/01/2008	\$3,657.62	\$3,804.39
101	FREP	106784158	9.5000	104.015625	P	10/01/2008	\$916.35	\$953.16
106	WH4631	123828556	8.7500	104.015625	P	10/01/2008	\$592.65	\$616.45
106	WH4631	123926438	7.3750	104.015625	P	11/01/2008	\$348.72	\$362.72

Pricing Service Total : 614 Assets \$62,329,559.63 \$65,119,817.54

Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
106	WH8993	123928214	4.5000	100.000000	P	05/01/2011	\$287,910.85	\$287,910.85
104	WH5207	124088667	6.6538	100.000000	P	12/01/2046	\$244,551.08	\$244,551.08
104	WH5207	124089209	6.6662	100.000000	P	01/01/2047	\$244,381.36	\$244,381.36
104	WH5207	124089622	6.6538	100.000000	P	12/01/2046	\$241,813.99	\$241,813.99
104	WH5207	124079757	6.4862	100.000000	P	10/01/2046	\$241,812.30	\$241,812.30
104	WH5207	124089345	6.6538	100.000000	P	12/01/2046	\$240,498.87	\$240,498.87
104	WH5207	124089668	6.4275	100.000000	P	11/01/2046	\$238,847.16	\$238,847.16
104	WH5207	124084781	6.4275	100.000000	P	11/01/2046	\$238,263.69	\$238,263.69
104	WH5207	124078443	6.4862	100.000000	P	10/01/2046	\$238,142.07	\$238,142.07
104	WH5207	124089155	6.4275	100.000000	P	11/01/2046	\$237,585.32	\$237,585.32
104	WH5207	124081088	6.1882	100.000000	P	11/01/2046	\$237,200.46	\$237,200.46
104	WH5207	124084908	6.4275	100.000000	P	11/01/2046	\$236,386.39	\$236,386.39
104	WH5207	124089309	6.6662	100.000000	P	01/01/2047	\$236,269.69	\$236,269.69
104	WH5207	124080300	6.4862	100.000000	P	10/01/2046	\$235,458.41	\$235,458.41
104	WH5207	124089717	6.6538	100.000000	P	12/01/2046	\$234,431.08	\$234,431.08
104	WH5207	124082660	6.4275	100.000000	P	11/01/2046	\$234,216.84	\$234,216.84
104	WH5207	124085946	6.4275	100.000000	P	11/01/2046	\$232,978.01	\$232,978.01
104	WH5207	124086489	6.4275	100.000000	P	12/01/2046	\$232,218.48	\$232,218.48
104	WH5207	123218538	6.1325	100.000000	P	09/01/2046	\$232,006.14	\$232,006.14
104	WH5207	124090606	6.6538	100.000000	P	12/01/2046	\$231,052.41	\$231,052.41
104	WH5207	124087370	6.6538	100.000000	P	12/01/2046	\$227,530.82	\$227,530.82
104	WH5207	124086354	6.4275	100.000000	P	12/01/2046	\$227,433.59	\$227,433.59
104	WH5207	124077520	6.1325	100.000000	P	10/01/2046	\$226,484.89	\$226,484.89
104	WH5207	124091497	6.6538	100.000000	P	01/01/2047	\$225,582.88	\$225,582.88
104	WH5207	124083966	6.4275	100.000000	P	11/01/2046	\$224,918.61	\$224,918.61
104	WH5207	124078320	6.4862	100.000000	P	10/01/2046	\$224,888.21	\$224,888.21
104	WH5207	124078099	6.4862	100.000000	P	10/01/2046	\$224,769.25	\$224,769.25
104	WH5207	124079567	6.4862	100.000000	P	10/01/2046	\$223,620.92	\$223,620.92
104	WH5207	124080607	6.4862	100.000000	P	10/01/2046	\$222,852.51	\$222,852.51



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	123216236	6.1325	100.000000	P	09/01/2046	\$222,470.03	\$222,470.03
104	WH5207	124085523	6.4275	100.000000	P	11/01/2046	\$221,315.34	\$221,315.34
104	WH5207	124077603	6.4862	100.000000	P	10/01/2046	\$220,136.85	\$220,136.85
104	WH5207	124088624	6.6538	100.000000	P	12/01/2046	\$219,159.38	\$219,159.38
104	WH5207	124090432	6.6538	100.000000	P	12/01/2046	\$219,057.60	\$219,057.60
104	WH5207	124078700	6.4862	100.000000	P	10/01/2046	\$218,750.05	\$218,750.05
104	WH5207	124081860	6.4275	100.000000	P	11/01/2046	\$218,439.00	\$218,439.00
104	WH5207	124086026	6.4275	100.000000	P	11/01/2046	\$217,845.92	\$217,845.92
104	WH5207	124081712	6.4862	100.000000	P	11/01/2046	\$217,536.48	\$217,536.48
104	WH5207	124084518	6.4275	100.000000	P	11/01/2046	\$217,056.46	\$217,056.46
104	WH5207	124086893	6.4275	100.000000	P	12/01/2046	\$217,014.93	\$217,014.93
104	WH5207	124085703	6.4275	100.000000	P	12/01/2046	\$216,714.82	\$216,714.82
104	WH5207	124079617	6.4862	100.000000	P	10/01/2046	\$216,454.70	\$216,454.70
104	WH5207	124084146	6.4275	100.000000	P	11/01/2046	\$216,039.54	\$216,039.54
104	WH5207	124093055	6.6862	100.000000	P	01/01/2047	\$214,602.89	\$214,602.89
104	WH5207	124078450	6.4862	100.000000	P	10/01/2046	\$214,107.72	\$214,107.72
104	WH5207	124091646	6.6862	100.000000	P	01/01/2047	\$213,311.35	\$213,311.35
104	WH5207	123216400	6.6538	100.000000	P	06/01/2046	\$219,167.41	\$219,167.41
104	WH5207	124080581	6.4862	100.000000	P	10/01/2046	\$212,791.43	\$212,791.43
104	WH5207	124090556	6.6538	100.000000	P	12/01/2046	\$212,426.64	\$212,426.64
104	WH5207	124086414	6.4275	100.000000	P	12/01/2046	\$212,176.61	\$212,176.61
104	WH5207	124086521	6.4275	100.000000	P	12/01/2046	\$211,271.17	\$211,271.17
104	WH5207	124082694	6.4275	100.000000	P	11/01/2046	\$210,793.51	\$210,793.51
104	WH5207	124077777	6.4862	100.000000	P	10/01/2046	\$210,586.90	\$210,586.90
104	WH5207	124081416	6.4862	100.000000	P	11/01/2046	\$209,389.42	\$209,389.42
104	WH5207	124084096	6.4275	100.000000	P	11/01/2046	\$209,212.17	\$209,212.17
104	WH5207	124081522	6.6862	100.000000	P	11/01/2046	\$208,773.40	\$208,773.40
104	WH5207	124078619	6.4862	100.000000	P	10/01/2046	\$208,142.55	\$208,142.55
104	WH5207	124078437	6.4862	100.000000	P	10/01/2046	\$207,839.05	\$207,839.05
104	WH5207	124089434	6.6538	100.000000	P	12/01/2046	\$205,658.89	\$205,658.89
104	WH5207	124081910	6.4275	100.000000	P	11/01/2046	\$205,628.42	\$205,628.42
104	WH5207	124084484	6.4275	100.000000	P	11/01/2046	\$204,444.87	\$204,444.87
104	WH5207	124085804	6.4275	100.000000	P	11/01/2046	\$203,342.21	\$203,342.21
104	WH5207	124078643	6.4862	100.000000	P	10/01/2046	\$203,033.23	\$203,033.23
104	WH5207	124085101	6.4275	100.000000	P	11/01/2046	\$203,017.03	\$203,017.03
104	WH5207	124082439	6.4275	100.000000	P	11/01/2046	\$202,973.38	\$202,973.38
104	WH5207	124092008	6.6862	100.000000	P	01/01/2047	\$202,752.94	\$202,752.94
104	WH5207	124085143	6.4275	100.000000	P	11/01/2046	\$202,450.50	\$202,450.50
104	WH5207	124088276	6.6538	100.000000	P	12/01/2046	\$200,511.34	\$200,511.34
104	WH5207	124078049	6.4862	100.000000	P	10/01/2046	\$200,445.42	\$200,445.42
104	WH5207	124091620	6.6862	100.000000	P	01/01/2047	\$200,131.10	\$200,131.10
104	WH5207	124089824	6.6538	100.000000	P	12/01/2046	\$199,227.12	\$199,227.12
104	WH5207	124085309	6.4275	100.000000	P	11/01/2046	\$198,519.33	\$198,519.33
104	WH5207	124077561	6.4862	100.000000	P	10/01/2046	\$196,681.24	\$196,681.24
104	WH5207	124087974	6.6538	100.000000	P	12/01/2046	\$193,297.13	\$193,297.13
104	WH5207	124085457	6.4275	100.000000	P	11/01/2046	\$193,136.02	\$193,136.02
104	WH5207	124081311	6.4275	100.000000	P	11/01/2046	\$193,002.83	\$193,002.83
104	WH5207	124091844	6.6862	100.000000	P	01/01/2047	\$192,558.55	\$192,558.55
104	WH5207	124085499	6.4275	100.000000	P	11/01/2046	\$191,974.95	\$191,974.95
104	WH5207	124086992	6.4275	100.000000	P	12/01/2046	\$191,559.26	\$191,559.26
104	WH5207	124088188	6.6538	100.000000	P	12/01/2046	\$191,406.28	\$191,406.28
104	WH5207	124088030	6.6538	100.000000	P	12/01/2046	\$191,053.87	\$191,053.87
104	WH5207	124089475	6.6538	100.000000	P	12/01/2046	\$190,359.84	\$190,359.84
104	WH5207	124080128	6.4862	100.000000	P	10/01/2046	\$187,591.88	\$187,591.88
104	WH5207	124088808	6.6538	100.000000	P	12/01/2046	\$185,434.82	\$185,434.82
104	WH5207	124084336	6.4275	100.000000	P	11/01/2046	\$185,327.31	\$185,327.31
104	WH5207	124092685	6.6862	100.000000	P	01/01/2047	\$185,048.25	\$185,048.25
104	WH5207	124082801	6.4275	100.000000	P	11/01/2046	\$184,874.45	\$184,874.45
104	WH5207	124080680	6.4862	100.000000	P	10/01/2046	\$184,054.00	\$184,054.00

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The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V0TUT2

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124081993	6.4862	100.000000	P	11/01/2046	\$184,026.67	\$184,026.67
104	WH5207	124084858	6.4275	100.000000	P	11/01/2046	\$183,952.52	\$183,952.52
104	WH5207	124090507	6.6538	100.000000	P	12/01/2046	\$183,186.00	\$183,186.00
104	WH5207	124089400	6.6538	100.000000	P	12/01/2046	\$182,874.60	\$182,874.60
104	WH5207	124087099	6.4275	100.000000	P	12/01/2046	\$182,620.83	\$182,620.83
104	WH5207	124080821	6.4862	100.000000	P	10/01/2046	\$181,398.95	\$181,398.95
104	WH5207	124090283	6.6538	100.000000	P	12/01/2046	\$181,141.22	\$181,141.22
104	WH5207	124086588	6.4275	100.000000	P	12/01/2046	\$179,516.33	\$179,516.33
104	WH5207	124083593	6.4275	100.000000	P	11/01/2046	\$178,999.32	\$178,999.32
104	WH5207	124089962	6.6538	100.000000	P	12/01/2046	\$176,655.20	\$176,655.20
104	WH5207	123220063	6.1325	100.000000	P	09/01/2048	\$176,666.77	\$176,666.77
104	WH5207	124081977	6.4862	100.000000	P	11/01/2046	\$176,574.72	\$176,574.72
104	WH5207	124089152	6.6538	100.000000	P	12/01/2046	\$176,476.94	\$176,476.94
104	WH5207	124085341	6.4275	100.000000	P	11/01/2046	\$175,942.01	\$175,942.01
104	WH5207	124079914	6.4862	100.000000	P	10/01/2046	\$175,120.67	\$175,120.67
104	WH5207	124085811	6.4275	100.000000	P	11/01/2046	\$174,945.41	\$174,945.41
104	WH5207	124086109	6.4275	100.000000	P	11/01/2046	\$174,737.43	\$174,737.43
104	WH5207	124086950	6.4275	100.000000	P	12/01/2046	\$174,674.20	\$174,674.20
104	WH5207	124084724	6.4275	100.000000	P	11/01/2046	\$172,674.40	\$172,674.40
104	WH5207	124089830	6.6538	100.000000	P	12/01/2046	\$171,887.41	\$171,887.41
104	WH5207	124083205	6.4275	100.000000	P	11/01/2046	\$171,650.51	\$171,650.51
104	WH5207	124092200	6.6862	100.000000	P	01/01/2047	\$170,668.95	\$170,668.95
104	WH5207	123223620	6.4683	100.000000	P	08/01/2046	\$169,985.31	\$169,985.31
104	WH5207	124091984	6.6862	100.000000	P	01/01/2047	\$168,376.70	\$168,376.70
104	WH5207	124078460	6.4862	100.000000	P	10/01/2046	\$167,944.06	\$167,944.06
104	WH5207	124089808	6.6538	100.000000	P	12/01/2046	\$167,488.91	\$167,488.91
104	WH5207	124087396	6.6538	100.000000	P	12/01/2046	\$166,552.80	\$166,552.80
104	WH5207	124079104	6.4862	100.000000	P	10/01/2046	\$166,288.14	\$166,288.14
104	WH5207	124079589	6.4862	100.000000	P	10/01/2046	\$165,236.14	\$165,236.14
104	WH5207	124081217	6.4862	100.000000	P	11/01/2046	\$164,381.20	\$164,381.20
104	WH5207	124088059	6.6538	100.000000	P	12/01/2046	\$164,280.23	\$164,280.23
104	WH5207	124088832	6.6538	100.000000	P	12/01/2046	\$164,274.45	\$164,274.45
104	WH5207	124081449	6.4862	100.000000	P	11/01/2046	\$162,295.41	\$162,295.41
104	WH5207	124077991	6.4862	100.000000	P	10/01/2046	\$161,719.14	\$161,719.14
104	WH5207	124090440	6.6538	100.000000	P	12/01/2046	\$160,088.14	\$160,088.14
104	WH5207	124092578	6.6538	100.000000	P	01/01/2047	\$158,000.73	\$158,000.73
104	WH5207	124077576	6.4862	100.000000	P	10/01/2046	\$157,821.27	\$157,821.27
104	WH5207	124083395	6.4275	100.000000	P	11/01/2046	\$157,854.06	\$157,854.06
104	WH5207	124086738	6.6538	100.000000	P	12/01/2046	\$157,492.80	\$157,492.80
104	WH5207	124084013	6.4275	100.000000	P	11/01/2046	\$157,417.81	\$157,417.81
104	WH5207	124083544	6.4275	100.000000	P	11/01/2046	\$157,246.71	\$157,246.71
104	WH5207	124084971	6.4275	100.000000	P	11/01/2046	\$157,029.80	\$157,029.80
104	WH5207	124080136	6.4862	100.000000	P	10/01/2046	\$156,658.73	\$156,658.73
104	WH5207	124084617	6.4275	100.000000	P	11/01/2046	\$154,276.39	\$154,276.39
104	WH5207	124086471	6.4275	100.000000	P	12/01/2046	\$153,390.53	\$153,390.53
104	WH5207	124078833	6.4862	100.000000	P	10/01/2046	\$152,724.50	\$152,724.50
104	WH5207	124078906	6.4862	100.000000	P	10/01/2046	\$152,510.18	\$152,510.18
104	WH5207	124082132	6.4862	100.000000	P	11/01/2046	\$150,830.55	\$150,830.55
104	WH5207	124085796	6.4275	100.000000	P	11/01/2046	\$150,704.59	\$150,704.59
104	WH5207	124085010	6.4275	100.000000	P	11/01/2046	\$149,674.32	\$149,674.32
104	WH5207	124084377	6.4275	100.000000	P	11/01/2046	\$149,775.02	\$149,775.02
104	WH5207	124080003	6.4862	100.000000	P	10/01/2046	\$148,150.36	\$148,150.36
104	WH5207	124080037	6.4862	100.000000	P	10/01/2046	\$147,886.16	\$147,886.16
104	WH5207	124090085	6.6538	100.000000	P	12/01/2046	\$146,466.11	\$146,466.11
104	WH5207	124085679	6.4275	100.000000	P	11/01/2046	\$145,548.82	\$145,548.82
104	WH5207	124082363	6.4275	100.000000	P	11/01/2046	\$142,538.61	\$142,538.61
104	WH5207	124090598	6.6538	100.000000	P	12/01/2046	\$140,774.79	\$140,774.79
104	WH5207	124089806	6.6538	100.000000	P	12/01/2046	\$140,665.45	\$140,665.45
104	WH5207	124083650	6.4275	100.000000	P	11/01/2046	\$140,133.97	\$140,133.97



The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$86,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124081779	6.4275	100.000000	P	11/01/2046	\$139,870.76	\$139,870.76
104	WH5207	124089590	6.6538	100.000000	P	12/01/2046	\$139,302.81	\$139,302.81
104	WH5207	124082298	6.4275	100.000000	P	11/01/2046	\$139,284.80	\$139,284.80
104	WH5207	124087727	6.6538	100.000000	P	12/01/2046	\$138,992.80	\$138,992.80
104	WH5207	124080416	6.6538	100.000000	P	12/01/2046	\$138,838.83	\$138,838.83
104	WH5207	124082736	6.4275	100.000000	P	11/01/2046	\$137,724.10	\$137,724.10
104	WH5207	124080244	6.6538	100.000000	P	12/01/2046	\$136,585.27	\$136,585.27
104	WH5207	124080424	6.6538	100.000000	P	12/01/2046	\$135,558.48	\$135,558.48
104	WH5207	124087859	6.6538	100.000000	P	12/01/2046	\$134,048.41	\$134,048.41
104	WH5207	124080441	6.4862	100.000000	P	10/01/2046	\$133,672.51	\$133,572.51
104	WH5207	124089285	6.6538	100.000000	P	12/01/2046	\$133,371.89	\$133,371.89
104	WH5207	124081209	6.4862	100.000000	P	11/01/2046	\$133,180.26	\$133,180.26
104	WH5207	124078973	6.4862	100.000000	P	10/01/2046	\$133,180.60	\$133,180.60
104	WH5207	124087958	6.6538	100.000000	P	12/01/2046	\$132,299.45	\$132,299.45
104	WH5207	124078817	6.4862	100.000000	P	10/01/2046	\$130,898.16	\$130,898.16
104	WH5207	124088873	6.6538	100.000000	P	12/01/2046	\$130,485.24	\$130,485.24
104	WH5207	124083163	6.4275	100.000000	P	11/01/2046	\$130,029.77	\$130,029.77
104	WH5207	124080755	6.4862	100.000000	P	10/01/2046	\$129,289.28	\$129,289.28
104	WH5207	124091778	6.6862	100.000000	P	01/01/2047	\$128,631.22	\$128,631.22
104	WH5207	124079484	6.4862	100.000000	P	10/01/2046	\$127,732.18	\$127,732.18
104	WH5207	124088881	6.6538	100.000000	P	12/01/2046	\$127,312.32	\$127,312.32
104	WH5207	124090366	6.6538	100.000000	P	12/01/2046	\$126,400.19	\$126,400.19
104	WH5207	124085752	6.4275	100.000000	P	11/01/2046	\$125,352.17	\$125,352.17
104	WH5207	124092693	6.6862	100.000000	P	01/01/2047	\$125,002.08	\$125,002.08
104	WH5207	124092891	6.6862	100.000000	P	01/01/2047	\$124,280.46	\$124,280.46
104	WH5207	124067503	6.6538	100.000000	P	12/01/2046	\$122,925.12	\$122,925.12
104	WH5207	124092438	6.6538	100.000000	P	01/01/2047	\$122,740.73	\$122,740.73
104	WH5207	124079260	6.4862	100.000000	P	10/01/2046	\$122,655.64	\$122,655.64
104	WH5207	124083825	6.4275	100.000000	P	11/01/2046	\$121,381.03	\$121,381.03
104	WH5207	124084443	6.4275	100.000000	P	11/01/2046	\$120,808.69	\$120,808.69
104	WH5207	124080672	6.6538	100.000000	P	12/01/2046	\$120,861.23	\$120,861.23
104	WH5207	124083106	6.4275	100.000000	P	11/01/2046	\$120,488.02	\$120,488.02
104	WH5207	124078252	6.4862	100.000000	P	10/01/2046	\$120,461.21	\$120,461.21
104	WH5207	124087568	6.6538	100.000000	P	12/01/2046	\$119,722.25	\$119,722.25
104	WH5207	124092081	6.6862	100.000000	P	01/01/2047	\$119,377.50	\$119,377.50
104	WH5207	124089491	6.6538	100.000000	P	12/01/2046	\$119,305.83	\$119,305.83
104	WH5207	124083007	6.4275	100.000000	P	11/01/2046	\$118,513.34	\$118,513.34
104	WH5207	124092909	6.6862	100.000000	P	01/01/2047	\$118,325.03	\$118,325.03
104	WH5207	124082306	6.4275	100.000000	P	11/01/2046	\$118,043.74	\$118,043.74
104	WH5207	124084559	6.4275	100.000000	P	11/01/2046	\$117,258.29	\$117,258.29
104	WH5207	124090548	6.6538	100.000000	P	12/01/2046	\$116,919.74	\$116,919.74
104	WH5207	124078957	6.4862	100.000000	P	10/01/2046	\$116,914.68	\$116,914.68
104	WH5207	124080631	6.4862	100.000000	P	10/01/2046	\$116,463.81	\$116,463.81
104	WH5207	124082692	6.4275	100.000000	P	11/01/2046	\$114,752.00	\$114,752.00
104	WH5207	124077629	6.4862	100.000000	P	10/01/2046	\$113,855.07	\$113,855.07
104	WH5207	124089392	6.6538	100.000000	P	12/01/2046	\$113,381.47	\$113,381.47
104	WH5207	124086810	6.4275	100.000000	P	12/01/2046	\$112,618.58	\$112,618.58
104	WH5207	124083874	6.4275	100.000000	P	11/01/2046	\$112,035.89	\$112,035.89
104	WH5207	124092206	6.6862	100.000000	P	01/01/2047	\$110,821.80	\$110,821.80
104	WH5207	124092529	6.6538	100.000000	P	01/01/2047	\$110,743.81	\$110,743.81
104	WH5207	124080235	6.4862	100.000000	P	10/01/2046	\$110,446.25	\$110,446.25
104	WH5207	124088772	6.6538	100.000000	P	12/01/2046	\$110,226.92	\$110,226.92
104	WH5207	124088691	6.6538	100.000000	P	12/01/2046	\$109,601.44	\$109,601.44
104	WH5207	124078023	6.4862	100.000000	P	10/01/2046	\$107,248.36	\$107,248.36
104	WH5207	124085200	6.4275	100.000000	P	11/01/2046	\$106,890.20	\$106,890.20
104	WH5207	124085697	6.4275	100.000000	P	11/01/2046	\$106,414.87	\$106,414.87
104	WH5207	124078532	6.4862	100.000000	P	10/01/2046	\$106,350.34	\$106,350.34
104	WH5207	124078096	6.4862	100.000000	P	10/01/2046	\$106,100.35	\$106,100.35
104	WH5207	124078823	6.4862	100.000000	P	10/01/2046	\$106,033.78	\$106,033.78



**The Bank of New York
TRI-PARTY
Investor Allocation Detail Report
Lehman Commercial Paper Inc.**

Production Run : 09/17/2008

LCPI

Print Date : 09/17/2008 07:32 PM

Investor Name : Lehman Re Ltd
Investor Reference No : WLERE
Trade Reference No : 6V01U72

Investment Amount : \$80,000,000.00
Required Amount : \$96,000,000.00
Trade Margin % : 20.00

Asset Grade : B
Pricing Service : Force Priced

Sub-Cust	Pool No	Loan No	Coupon %	Pricing %	Status	Maturity Date	Asset Amount	Market Value
104	WH5207	124088915	6.6538	100.000000	P	12/01/2046	\$104,842.33	\$104,842.33
104	WH5207	1240885671	6.4275	100.000000	P	11/01/2046	\$104,356.15	\$104,356.15
104	WH5207	124085374	6.4275	100.000000	P	11/01/2046	\$104,177.71	\$104,177.71
104	WH5207	124092388	6.6538	100.000000	P	01/01/2047	\$103,745.76	\$103,745.76
104	WH5207	124084914	6.4275	100.000000	P	11/01/2046	\$102,060.16	\$102,060.16
104	WH5207	124091606	6.6862	100.000000	P	01/01/2047	\$101,594.93	\$101,594.93
104	WH5207	124095929	6.4275	100.000000	P	11/01/2046	\$99,178.61	\$99,178.61
104	WH5207	123222465	6.1325	100.000000	P	09/01/2046	\$99,058.92	\$99,058.92
104	WH5207	124091555	6.4652	100.000000	P	11/01/2046	\$95,722.68	\$95,722.68
104	WH5207	124084351	6.4275	100.000000	P	11/01/2046	\$95,581.25	\$95,581.25
104	WH5207	124088634	6.6538	100.000000	P	12/01/2046	\$95,536.55	\$95,536.55
104	WH5207	124079930	6.4862	100.000000	P	10/01/2046	\$95,272.00	\$95,272.00
104	WH8963	123928780	4.8750	100.000000	P	07/01/2013	\$93,877.09	\$93,877.09
104	WH5207	124083783	6.4275	100.000000	P	11/01/2046	\$89,150.25	\$89,150.25
104	WH4517	123709537	5.1000	100.000000	P	08/19/2023	\$79,874.88	\$79,874.88
106	WH8963	123826248	4.6250	100.000000	P	11/01/2014	\$78,818.27	\$78,818.27
106	WH8963	123924391	4.5000	100.000000	P	05/01/2011	\$69,858.20	\$69,858.20
106	WH4631	123930034	5.0000	100.000000	P	09/01/2015	\$59,067.36	\$59,067.36
101	WE304	110858831	5.9500	100.000000	P	02/01/2025	\$56,591.76	\$56,591.76
106	WH4631	123925281	4.5000	100.000000	P	06/01/2013	\$50,904.64	\$50,904.64
106	WH4631	123924128	4.7500	100.000000	P	10/01/2014	\$47,962.22	\$47,962.22
106	WH4631	123926016	4.3750	100.000000	P	06/01/2013	\$41,502.87	\$41,502.87
106	WH8963	123924045	4.6250	100.000000	P	04/01/2014	\$41,233.43	\$41,233.43
106	WH4631	123924300	4.8750	100.000000	P	09/01/2013	\$31,854.77	\$31,854.77
106	WH8963	123930414	5.2500	100.000000	P	02/01/2016	\$18,245.71	\$18,245.71
106	WH4631	123925851	5.1250	100.000000	P	02/01/2012	\$16,688.90	\$16,688.90
106	WH8963	123925877	5.8750	100.000000	P	01/01/2012	\$13,472.34	\$13,472.34
101	DLFR	103796215	3.7500	100.000000	P		\$1,122.17	\$1,122.17
101	FREP	103797510	3.0000	100.000000	P		\$483.64	\$483.64
101	FREP	10342699	7.5000	100.000000	P		\$406.92	\$406.92
Pricing Service Total :				236 Assets			\$37,817,034.43	\$37,817,034.43
Grade-B Total :				850 Assets			\$100,148,594.06	\$102,936,651.97
Total:				850 Assets			\$100,148,594.06	\$102,936,651.97
						Required Amount :		\$96,000,000.00
						Excess Amount :		\$6,936,651.97

Status Key

A - Allocated

P - Preallocated

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EXHIBIT C

1. Junior Mezzanine Loan, in the amount of \$7,200,000.00, made by LEHMAN BROTHERS HOLDINGS INC., a Delaware corporation ("LBHI"), to M&B MEZZ LLC a Delaware limited liability company **(166-168 West 18th Street, New York, New York)**

-and-

Senior Mezzanine Loan, in the amount of \$7,270,000.00, made by LBHI to LEMADRE MEZZ LLC, a Delaware limited liability company **(Lemadre Seventh Avenue, New York, New York)**

2. Mortgage Loan, in the amount of up to \$16,650,000.00, made by LBHI to 44th STREET PARTNERS I LLC, a Delaware limited liability company, which mortgage loan consists of (i) a land loan, in the amount of \$4,363,650.34, (ii) a project loan, in the amount of \$1,940,483.65, and (iii) a building loan, in the amount of \$10,345,866.01 **(Loft 44, 5 East 44th Street, New York, New York)**
3. All of the Residential Loans

EXHIBIT D

Right of First Offer Procedures

A. During the ROFO Period (as defined below) applicable to a Mortgage Loan (other than any Excluded Mortgage Loan), Lehman Re shall provide not less than fifteen (15) days' prior written notice (the "ROFO Notice") to the Lehman U.S. Entities prior to selling all or any portion of such Mortgage Loan (other than any Excluded Mortgage Loan) or any direct or indirect interest therein to a third party not affiliated with or related to the applicable original or current mortgage or mezzanine loan borrower thereunder, as the case may be, and provided that Lehman Re has not taken title to the collateral for such Mortgage Loan (whether by foreclosure, power of sale, delivery of a deed or assignment in lieu of foreclosure or otherwise). The ROFO Notice shall set forth all of the material terms of the proposed Mortgage Loan sale (including the identification of the Mortgage Loan (or portion thereof or direct or indirect interest therein) to be sold (the "Offered Loan") and the price payable in cash at which Lehman Re would be willing to sell the Offered Loan, the "ROFO Price"). Upon receipt of a ROFO Notice, the Lehman U.S. Entities shall have the right to purchase such Offered Loan on the terms set forth in the such ROFO Notice, which right may only be exercised with respect to the entire Offered Loan being offered pursuant to the ROFO Notice, exercisable by the Lehman U.S. Entities by: (i) delivering written notice thereof to Lehman Re (the "Election Notice") within fifteen (15) days after receipt of the applicable ROFO Notice and (ii) closing the purchase within thirty (30) days after delivery of the related Election Notice. If the Lehman U.S. Entities fail to timely deliver an Election Notice, the Lehman U.S. Entities shall be deemed to have waived their rights of first offer to purchase the applicable Offered Loan, subject to the reinstatement of such right of first offer in accordance with the terms hereof. If the Lehman U.S. Entities timely elect to purchase a Mortgage Loan pursuant to an Election Notice, the Lehman U.S. Entities shall,

simultaneously with the delivery of such Election Notice, wire to the JPLs in immediately available funds a non-refundable deposit in an amount equal to five percent (5%) of the ROFO Price (the "Deposit").

B. If the Lehman U.S. Entities validly and timely deliver an Election Notice, the closing of the purchase shall be on a date (the "ROFO Closing Date") designated by the Lehman U.S. Entities which is not more than thirty (30) days after the delivery of the Election Notice and at a place designated in the ROFO Notice (or if the ROFO Notice does not designate a closing place, at such place as may be mutually agreed upon between Lehman Re and the Lehman U.S. Entities, and otherwise such closing shall be in escrow).

C. At the closing of each purchase:

(i) the Lehman U.S. Entities and Lehman Re shall enter into an assignment and assumption agreement, in form and substance reasonably acceptable to each of the Lehman U.S. Entities and Lehman Re, with respect to the Offered Loan pursuant to which Lehman Re shall transfer and assign the Offered Loan to the applicable Lehman U.S. Entity; provided, however, such transfer and assignment by Lehman Re shall be without recourse, representation or warranty whether expressed or implied by Lehman Re other than representations to the effect that Lehman Re has the authority and power to effect the transfer and assignment and that the Offered Loan being transferred and assigned is free from any liens;

(ii) Lehman Re shall deliver to the applicable Lehman U.S. Entity, at such Lehman U.S. Entity's sole, but reasonable, cost and expense, all of the applicable documents relating to the Offered Loan obtained from the applicable Lehman U.S. Entity pursuant to the MRA, the Custody Agreement, or this Agreement, and copies of all other books and records related to the Offered Loan within Lehman Re's possession or control; and

(iii) the Lehman U.S. Entities shall pay or cause to be paid the ROFO Price to Lehman Re in immediately available funds.

D. A Deposit shall only be returned by the JPLs to the Lehman U.S. Entities in the event (i) the Lehman U.S. Entities deliver to Lehman Re, prior to the date that is thirty (30) days after delivery of the related Election Notice, written notice that the Lehman U.S. Entities have determined during the course of their due diligence that a Material Change (as defined below) has occurred after the Effective Date with respect to the related Mortgage Loan, or (ii) Lehman Re defaults on its obligation to sell the Offered Loan to the Lehman U.S. Entities as provided herein.

E. In the event that the Lehman U.S. Entities purchase any Offered Loan, Lehman Re shall take any and all actions that the Lehman U.S. Entities shall reasonably request to further evidence or confirm the Lehman U.S. Entities' ownership interest in the Offered Loan, including, without limitation, notifying each obligor on such Offered Loan to make all payments thereon as directed by the Lehman U.S. Entities, confirming to any lending agent, servicer (whether master or special) and any other similar agent with respect to such Offered Loan that the Lehman U.S. Entities are the owners of such Offered Loan, and delivering, assigning or otherwise transferring to the Lehman U.S. Entities any collateral held by Lehman Re (or any of its agents) securing the obligations of the obligors on such Offered Loan. Lehman Re hereby authorizes the Lehman U.S. Entities to execute and file any assignments of Uniform Commercial Code financing statements, or any other documents or instruments that may be required in the applicable local jurisdiction, naming the Lehman U.S. Entities as a secured party, or otherwise confirming and acknowledging that the Lehman U.S. Entities are the owners of such Offered Loan, and covering all collateral for such Offered Loan.

F. If the Lehman U.S. Entities waive (or are deemed to have waived) their right to acquire the Offered Loan in a given ROFO Notice, the Offered Loan may be sold by Lehman Re at any time thereafter, not subject to the provisions of this Exhibit D, provided such Offered Loan is sold either (i) for not less than eighty-five percent (85%) of the ROFO Price offered to the Lehman U.S. Entities set forth in the related ROFO Notice, or (ii) such lower price in the event the cash difference between such sale price and the ROFO Price is not more than One Million and No/100 Dollars (\$1,000,000.00).

G. For purposes of this Exhibit D, the term (i) “ROFO Period” means, with respect to each Mortgage Loan (other than any Excluded Mortgage Loan), the period commencing on the ROFO Period Commencement Date (as defined below) and expiring on the date that is (a) with respect to each Mortgage Loan set forth on Exhibit D-1 attached hereto, eighteen (18) calendar months from the ROFO Period Commencement Date, (b) with respect to each Mortgage Loan set forth on Exhibit D-2 attached hereto, twelve (12) calendar months from the ROFO Period Commencement Date, and (c) with respect to each Mortgage Loan set forth on Exhibit D-3 hereto, six (6) calendar months from the ROFO Period Commencement Date; (ii) “Material Change” means a change that has a material adverse effect on the use, value and/or condition of the real property directly or indirectly securing the applicable Mortgage Loan, and (iii) “ROFO Period Commencement Date” means the earlier to occur of (a) the Effective Date, and (b) the date occurring thirty (30) days after the date of this Agreement.

H. Any and all rights granted to the Lehman U.S. Entities in this Exhibit D are solely for the benefit of the Lehman U.S. Entities and are not transferable by the Lehman U.S. Entities and may not be assigned by the Lehman U.S. Entities, by operation of law, or otherwise.

I. For the avoidance of doubt, any and all rights granted to the Lehman U.S. Entities and any and all obligations on the part of the JPLs and Lehman Re set forth in this Exhibit D shall not apply, and shall otherwise be inoperable with respect, to (i) the sale of all or any portion of any Mortgage Loan or any direct or indirect interest therein to a third party affiliated with or related to the applicable original or current mortgage or mezzanine loan borrower thereunder, as the case may be, and/or (ii) with respect to any Mortgage Loan where Lehman Re has taken title to the collateral for the Mortgage Loan (whether by foreclosure, power of sale, delivery of a deed or assignment in lieu of foreclosure or otherwise).

EXHIBIT D-1

	<u>Mortgage Loan</u>
1.	Ballpark 2
2.	Monument View
3.	Pacific Point
4.	Golden Sands

EXHIBIT D-2

	<u>Mortgage Loan</u>
1.	Ritz Philadelphia
2.	Ritz Kapalua
3.	Pasadena/St. Luke's

EXHIBIT D-3

	<u>Mortgage Loan</u>
1.	Arundel Mills
2.	Molasses Reef (Turks & Caicos)
3.	Rose Island
4.	250 East 49 th Street
5.	Laurel Cove
6.	Legends
7.	Clemson
8.	Cherry Lawn
9.	237 Park Avenue
10.	VCC Centennial Hills
11.	Otay Mesa
12.	WSG Indrio
13.	Brevard Crossing
14.	Hudson Yards

COMPOSITE EXHIBIT E

Forms of Assignment and Assumption Documents

See attached.

FORM OF OMNIBUS ASSIGNMENT AND ASSUMPTION

**OMNIBUS ASSIGNMENT AND ASSUMPTION
([NAME OF LOAN])**

[NAME OF LENDER], a [] corporation ("Assignor"), having an address at 1271 Avenue of the Americas, New York, New York 10020, hereby confirms that it has sold, transferred, assigned, delivered, set-over and conveyed to LEHMAN RE LTD. ("Assignee"), having an address at c/o Peter C.B. Mitchell and D. Geoffrey Hunter, PricewaterhouseCoopers Advisory Limited, Dorchester House, 7 Church Street, Hamilton, Bermuda HM11, and Assignee hereby confirms that it has purchased from Assignor, all of Assignor's rights, title and interest with respect to the loan identified on Exhibit A attached hereto and made a part hereof (the "Loan") including, without limitation, all of Assignor's rights arising under the documents and/or instruments set forth on Exhibit B attached hereto and made a part hereof (collectively, the "Loan Documents"). For good and valuable consideration, the receipt and sufficiency of which are hereby acknowledged, Assignor hereby assigns to Assignee, effective as of September 17, 2008, and, subject to the terms and conditions set forth in that certain Settlement Agreement, dated as of [], 2009, among Assignee, Assignor, [Lehman ALI Inc.][Lehman Brothers Holdings Inc.] and Lehman Commercial Paper Inc., Assignee hereby assumes from Assignor, effective as of September 17, 2008, all of Assignor's obligations as lender or otherwise arising under or in connection with the Loan Documents. Any capitalized terms not otherwise defined in this Assignment (as hereinafter defined) shall have the meanings ascribed to such terms in the Loan Documents.

This Omnibus Assignment and Assumption (this "Assignment") is being made by Assignor without recourse to Assignor, and without any representations, warranties or covenants, express or implied, by Assignor of any kind whatsoever. Accordingly, without limiting the foregoing, Assignor (i) makes no representation or warranty and assumes no responsibility with respect to any statements, warranties or representations made in or in connection with any of the Loan Documents, or the execution, legality, validity, enforceability, genuineness, sufficiency or value of any of the Loan Documents, or any other instrument or document furnished pursuant thereto; and (ii) makes no representation or warranty and assumes no responsibility with respect to the financial condition of the Borrower or any of its affiliates or the performance or observance by the Borrower of any of its obligations under the Loan Documents, or any other instrument or document furnished pursuant thereto.

Assignor hereby represents and warrants to Assignee that the signatory of this Assignment is duly authorized to execute and deliver this Assignment on behalf of Assignor.

Assignor hereby agrees to execute and deliver to Assignee (at Assignee's sole cost and expense) such further and additional documents or instruments as may be reasonably necessary or appropriate to effectively transfer, convey and perfect to Assignee all of the rights and privileges contemplated hereby under and pursuant to the applicable laws of each jurisdiction having an interest in or authority over or with respect to any and all collateral for the Loan, including, without limitation, an allonge, assignment of mortgage, assignment of

assignment of leases and rents, assignment of beneficiary rights under any trust or similar document, assignment of rights under any collateral agreement and UCC financing statement assignment (in each instance conformed to local law and the requirements of the local jurisdiction where the collateral or the debtor is located) as well as such other instructions, notifications, authorizations, allonges, assignments, instruments and other documents as Assignee may reasonably request in confirmation of, and/or in furtherance of, the absolute assignment to Assignee made hereunder.

This Assignment shall be governed by and construed in accordance with the laws of the State of New York, without regard to the principles of conflicts of laws.

[REMAINDER OF PAGE INTENTIONALLY LEFT BLANK]

IN WITNESS WHEREOF, the parties hereto have executed and delivered this
Assignment as of the ____ day of _____, 2009.

ASSIGNOR:

[NAME OF LENDER]

By: _____

Name:

Title:

ASSIGNEE:

LEHMAN RE LTD.

By: _____

Name:

Title:

EXHIBIT A
DESCRIPTION OF THE LOAN

EXHIBIT B
LOAN DOCUMENTS

(attached hereto)

FORM OF ALLONGE

**ALLONGE
([NAME OF LENDER/LOAN])**

FOR VALUE RECEIVED, the undersigned, as the holder of that certain [Promissory Note], dated as of [____], made payable by [NAME OF BORROWER], a [____], to the undersigned, in the stated principal amount of \$[____], and to which this Allonge is affixed (as thereafter amended and/or restated, the "Note") hereby assigns, transfers, endorses, negotiates and sets over to and makes payable to the order of LEHMAN RE LTD., effective as of September 17, 2008, without recourse, representation or warranty of any kind or nature whatsoever, the Note and all interest, principal and all other sums due or to become due under the Note.

Dated as of _____, 2009

[NAME OF LENDER], a [____]
corporation

By: _____
Name:
Title:

EXHIBIT F

Resi Cash Flow Chart

See attached.

LehRE Cash Flows

	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Jan-09	Feb-09	Mar-09	Apr-09	May-09	TOTAL
Curtailments	0.00	(27,500.00)	(3,958.76)	(2,860.00)	(4,000.00)	0.00	(15,000.00)	(79,480.00)	(945.00)	(10,000.00)	(143,743.76)
Draws	523,500.00	462,557.79	491,373.56	718,483.50	430,423.31	568,387.00	376,089.76	502,027.84	516,542.40	268,724.00	4,858,109.16
Net Advances	523,500.00	435,057.79	487,414.80	715,623.50	426,423.31	568,387.00	361,089.76	422,547.84	515,597.40	258,724.00	4,714,365.40
Payoff Figures	0.00	0.00	0.00	(323,277.90)	(402,584.03)	(428,835.41)	(627,881.69)	(281,107.45)	(813,827.63)	(965,613.36)	(3,843,067.47)
Forward Mortgage	5,306,659.04	2,916,738.39	1,397,372.23	2,998,312.87	1,805,575.45	2,251,641.78	1,251,645.57	1,047,639.38	1,638,777.45	1,178,991.60	21,793,353.76
Reverse Mortgage	(534,210.77)	(445,879.08)	(498,174.01)	(403,357.00)	(33,566.61)	(149,490.28)	257,307.96	(150,766.81)	288,728.42	697,885.47	(971,522.71)
Net Cash	4,772,448.27	2,470,859.31	899,198.22	2,594,955.87	1,772,008.84	2,102,151.50	1,508,953.53	896,872.57	1,927,505.87	1,876,877.07	20,821,831.05

* Curtailments are "Paydowns" made by the Mortgagor. Paydowns are the payments that are more than the required amount.

** Draws are the amounts taken out by the Mortgagor.

*** Paid by Mortgagors prior to the 17th day of the following month, (subject to loan level reconciliation by Primary Servicers).